

LIFE AND ACCIDENT AND HEALTH COMPANIES - ASSOCIATION EDITION

## **QUARTERLY STATEMENT**

AS OF MARCH 31, 2014 OF THE CONDITION AND AFFAIRS OF THE

UnitedHealthcare Insurance Company
NAIC Group Code 0707 0707 NAIC Company Code 79413 Employer's ID Number 36-2739571

Organized under the	e Laws of	(Current) (Pr	ior) ticut	, Sta	ate of Domicile or Port of Ent	ry Connecticut
Country of Domicile			United S	States of Ar	nerica	
Incorporated/Organi		03/24/1972			04/11/1972	
Statutory Home Office	185 Asylum St	reet		На	rtford , CT, US 06103-3408	
-		(Street and Nun	nber)		(City or To	own, State, Country and Zip Code)
Main Administrative	Office			Asylum Str		
	Hartford	, CT, US 06103-3408	(Stre	eet and Num	iber)	877-832-7734
		State, Country and Zip Co	de)	,	(Area	a Code) (Telephone Number)
Mail Addass		405 A l Ct t				
Mail Address	(8	185 Asylum Street street and Number or P.O	. Box)			rtford , CT, US 06103-3408 own, State, Country and Zip Code)
	,		,		, ,	
Primary Location of	Books and Record	s		5 Asylum St eet and Num		
	Hartford	, CT, US 06103-3408	(Sile	,	ibei)	877-832-7734
	(City or Town, S	State, Country and Zip Co	de)		(Area	a Code) (Telephone Number)
Internet Website Ad	dress		www.uni	itedhealthgr	oup.com	
Statutory Statement	Contact	Pater A	Tassinari			860-702-6201
Statutory Statement			lame)		,	(Area Code) (Telephone Number)
		tassinari@uhc.com				860-702-5792
	(E	-mail Address)				(FAX Number)
			c	OFFICERS	3	
P	resident	Jeffrey Donal	d Alter		Treasurer	Robert Worth Oberrender
Se	ecretary	Thomas Joseph	McGuire		Chief Financial Officer	James Francis Bedard
				OTHER		
Nyle Bre	ent Cottington Vic	e President	Michelle Marie		ssistant Secretary	Juanita Bolland Luis Assistant Secretary
	Stanley Paul Vic				or Vice President	Allen Jon Sorbo Chief Actuary
			DIRECTO	RS OR TE	DISTEES	
	Jeffrey Donald Al	ter		nes Henne E		James Francis Bedard
	Nyle Brent Cotting			ul Daniel Ha		William Joseph Hnath
	homas Shaun McG Allen Jon Sorbo		11101	mas Stanle	y Faui	Eric Stuart Rangen
					_	
State of	Con	necticut	— ss:			
County of	H	artford				
all of the herein des statement, together condition and affairs in accordance with trules or regulations respectively. Further	scribed assets wer with related exhibits of the said reportithe NAIC Annual Some require difference ermore, the scope for formatting differ	e the absolute property ts, schedules and explan ng entity as of the reporti Statement Instructions an es in reporting not rela of this attestation by the	of the said reporting ations therein contain ng period stated abo d Accounting Practice to accounting p described officers al	entity, free ned, annexe ove, and of it ces and Pro oractices an Iso includes	and clear from any liens or d or referred to, is a full and is income and deductions the cedures manual except to the d procedures, according to the related corresponding e	ing entity, and that on the reporting period stated above claims thereon, except as herein stated, and that thi true statement of all the assets and liabilities and of the refrom for the period ended, and have been complete ne extent that: (1) state law may differ; or, (2) that state the best of their information, knowledge and belie electronic filing with the NAIC, when required, that is a requested by various regulators in lieu of or in additional contents.
Jeffr Subscribed and swo	rey Donald Alter President orn to before me thi day of	is	Thoma	as Joseph M Secretary	a. Is this an original filing? b. If no, 1. State the amendment 2. Date filed	number
					3. Number of pages atta	

# **ASSETS**

			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds			6,768,380,059	7,414,222,208
	Stocks:	,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , <b>,</b> ,
	2.1 Preferred stocks	9,595,480	0	9,595,480	10,022,072
	2.2 Common stocks	1,615,115,988		1,615,115,988	
3.	Mortgage loans on real estate:				
	3.1 First liens	0	0	0	0
	3.2 Other than first liens.	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less \$0				
	encumbrances)	0	0	0	0
	4.2 Properties held for the production of income (less	•			
	\$0 encumbrances)	0	0	0	0
	4.3 Properties held for sale (less \$	0	0	0	0
5.	Cash (\$3,079,062 ), cash equivalents				
	(\$41,099,372 ) and short-term				
	investments (\$1,082,619,123 )	1, 126, 797, 557	0	1, 126, 797, 557	672,549,084
6.	Contract loans (including \$0 premium notes)	0		0	0
7.	Derivatives	0		0	0
8.	Other invested assets			235,534,177	
9.	Receivables for securities			0	168
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,805,050,782	49,627,521	9,755,423,261	9,9/3,205,811
13.	Title plants less \$	0	0	0	0
14.	Investment income due and accrued			82,734,416	
	Premiums and considerations:	92,704,410		292,704,410	
10.	15.1 Uncollected premiums and agents' balances in the course of collection	1.986.622.290	68.524.832	1.918.097.458	1.692.852.484
	15.2 Deferred premiums, agents' balances and installments booked but			,,	,,,
	deferred and not yet due (including \$0				
	earned but unbilled premiums)	0	0	0	0
	15.3 Accrued retrospective premiums			4,292,905	3,244,802
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers			17,647,798	20 , 165 , 214
	16.2 Funds held by or deposited with reinsured companies			353,476,646	442,206,227
	16.3 Other amounts receivable under reinsurance contracts			662,736	2,662,827
	Amounts receivable relating to uninsured plans			429,256,283	_
	Current federal and foreign income tax recoverable and interest thereon			0	0
	Net deferred tax asset			241,272,462	
19.	Guaranty funds receivable or on deposit  Electronic data processing equipment and software			2,294,160 0	
20. 21.	Furniture and equipment, including health care delivery assets		0		0
21.	(\$0)	0	0	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates		0	1,007	1.923
23.	Receivables from parent, subsidiaries and affiliates		6,193,039	0	0
	Health care (\$1,243,695,311 ) and other amounts receivable			1,244,442,355	
25.	Aggregate write-ins for other than invested assets			57,310,631	
	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	14,409,755,336	302,843,220	14,106,912,117	14,512,561,082
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts		0	0	0
28.	Total (Lines 26 and 27)	14,409,755,336	302,843,220	14,106,912,117	14,512,561,082
	DETAILS OF WRITE-INS	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	552,010,220	,,	,0.2,001,002
1101.					
1102.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page			0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0		0	0
2501.	Prepaid Premium Taxes	45,400,664	0	45,400,664	12,776,662
2502.	Taxes Receivable - State		0	8,074,434	0
2503.	Miscellaneous Receivables	, ,		3,835,533	1,954,796
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,682,829	1,682,829	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	58,993,460	1,682,829	57,310,631	14,731,458

# LIABILITIES, SURPLUS AND OTHER FUNDS

	LIABILITIES, SORI ESS AND STILKTS	1	2
		Current Statement Date	December 31 Prior Year
1.	Aggregate reserve for life contracts \$42,702,485 less \$0 included in Line 6.3		
	(including \$	42,702,485	42,685,271
	Aggregate reserve for accident and health contracts (including \$		
	Liability for deposit-type contracts (including \$	135,073,067	76,250,649
4.	Contract claims:		
	4.1 Life		
_	4.2 Accident and health		
	Policyholders' dividends \$	U	0
6.	Provision for policyholders' dividends and coupons payable in following calendar year - estimated amounts:	0	0
	6.1 Dividends apportioned for payment (including \$		
7	6.3 Coupons and similar benefits (including \$		0
	Premiums and annuity considerations for life and accident and health contracts received in advance less		0
0.	\$	361 275 842	310 886 600
0	Contract liabilities not included elsewhere:	042	0,000,003
Э.	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of \$ 1,631,435,534 accident and health		
	experience rating refunds of which \$52,583,145 is for medical loss ratio rebate per the Public Health		
	Service Act	1 633 572 642	1 886 359 467
	9.3 Other amounts payable on reinsurance, including \$		1,000,000,107
	ceded	0	27 775
	9.4 Interest Maintenance Reserve	131.288 796	125 578 236
10	Commissions to agents due or accrued-life and annuity contracts \$		
	\$33,241,816 and deposit-type contract funds \$	33,494.721	36,351.321
11.	Commissions and expense allowances payable on reinsurance assumed	107.281 912	52.489 372
12.	General expenses due or accrued		
	Transfers to Separate Accounts due or accrued (net) (including \$ 0 accrued for expense		
	allowances recognized in reserves, net of reinsured allowances)	0	0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	630,431,301	116, 132,046
15.1	Current federal and foreign income taxes, including \$	8,598,334	75,956,266
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by company as agent or trustee	10,522,844	5,403,009
18.	Amounts held for agents' account, including \$0 agents' credit balances	0	0
19.	Remittances and items not allocated	207,263,738	91,613,559
20.	Net adjustment in assets and liabilities due to foreign exchange rates		0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money \$0 and interest thereon \$	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve		
	24.02 Reinsurance in unauthorized and certified (\$		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$0 ) reinsurers	1,098,888	979,089
	24.04 Payable to parent, subsidiaries and affiliates	643,687,217	566,984,526
	24.05 Drafts outstanding	0	0
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		U
	24.09 Payable for securities		
	24.10 Payable for securities lending		
25.	Aggregate write-ins for liabilities	83,578,393	120,159,588
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	10,358,032,444	9,473,069,016
27.	From Separate Accounts Statement		0
28.	Total liabilities (Lines 26 and 27)		9,473,069,016
20. 29.	Common capital stock	3 000 000	3,000,000
30.	Preferred capital stock		0
31.	Aggregate write-ins for other than special surplus funds	n	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	57,242.477	
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	3,524,180,712	4,979,249,588
	Less treasury stock, at cost:		
	36.10 shares common (value included in Line 29 \$	L0 L	0
1	36.20 shares preferred (value included in Line 30 \$	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$0 in Separate Accounts Statement)	3,745,879,672	5,036,492,066
38.	Totals of Lines 29, 30 and 37	3,748,879,672	5,039,492,066
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	14,106,912,117	14,512,561,082
	DETAILS OF WRITE-INS		
	Funded Client Payables		26,393,650
2502.	Credit balance due to customers	28,392,168	71,710,002
2503.	Unclaimed property		
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	83,578,393	120, 159, 588
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Section 9010 ACA Subsequent Fee Year Assessment	164,456,483	0
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	164,456,483	0

# **SUMMARY OF OPERATIONS**

Preference and privary considerations for the and accident and Position controls   10,55 Ees.   40,17 1,25 5,55   60, 98, 84,89 1,79 2.			1	2	3
1. Permitter and amulty considerations for life and quadrent and results contracts   1,500 (20,4) (20,5) (20,4) (20,5) (20,4) (20,5) (20,4) (20,5) (20,4) (20,5) (20,4) (20,5) (20,4) (20,5) (20,5) (20,4) (20,5)			Current Year	Prior Year	Prior Year Ended
2   Convectoriorior for appliphonemy controls with this contregences   10, 50, 50, 20, 30   10, 50, 50, 50, 50, 50, 50, 50, 50, 50, 5	1	Premiums and annuity considerations for life and accident and health contracts			
2	2	Considerations for supplementary contracts with life contingencies	0		, , .,
4 Americanism of horizon to incommon became (plants) grieralized gains or hoseses	3.	Net investment income	106,642,880	62,195,070	
6. Commissions and expenses activareness or immunisment and contents.  8. Income from fives associated with investment in anagoment, administration and contents.  9. Commissions from Septents According to the contents.  9. Commissions from the commissions and contents.  9. Commissions from the contents.  9. Commissions from the commissions and contents.  9. Commissions from the contents.  9. Commissions from the commissions and contents.  9. Commissions from the commissions and contents.  9. Commissions from the contents.	4.	Amortization of Interest Maintenance Reserve (IMR)	8,941,041	6, 162,083	32,587,449
7. Reserve adjustments on internaturance celed		Separate Accounts net gain from operations excluding unrealized gains or losses	0		
8. Horozone have been searched with investment menagement, administration and contract 8. In comment mice associated with investment menagement, administration and contract 9. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.	6.	Commissions and expense allowances on reinsurance ceded	3,429,684		
B. Income from Security Control Results according of the Process of the Control Results o			0	0	0
guarantess from Segorate Associates  8. 26 Charges and refee for opposite Special Control  9. 27 Charges and refee for opposite Special Control  9. 11, 765 (59.30) 1, 11, 11, 12, 19.30 1, 11, 11, 11, 12, 19.30 1, 11, 11, 11, 12, 19.30 1, 11, 11, 11, 11, 12, 19.30 1, 11, 11, 11, 11, 12, 19.30 1, 11, 11, 11, 11, 12, 19.30 1, 11, 11, 11, 11, 12, 19.30 1, 11, 11, 11, 11, 11, 11, 11, 11, 11,	8.				
2. Charges and feet for deposit spec contracts 2. A plant proof which and for indebilization (from a		8.1 Income from fees associated with investment management, administration and contract	0	0	0
8 Aggregate with-rise for inacellaneous income		8.2 Charges and fees for denosit-type contracts	0	0	_
5   Totals (Lines 1 to 8.3)					
10.   Dearb Dearberts	9.		, ,	, ,	
1.1					
130   Distablity bornelins under accident and health contractes.   9,355,246,435   9,331,198,575   35,393,174	11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	_
14. Courons, guaranteed annual pure endowments and similar benefits	12.	Annuity benefits	0	0	
15   Surrendor benefits and withdrawsk for life contracts	13.	Disability benefits and benefits under accident and health contracts	9,525,216,635	9,331,158,575	
16   Corup conversions		Coupons, guaranteed annual pure endowments and similar benefits	ļ0 ļ.	0	
171   Interest and applications on contract or deposit type contract funds   1911.239  102.693   2.049.386     182   Payments on complementary contracts with five contracts   47.592.977   39.596.1576   87.40.277     193   150.1572   39.596.1576   87.40.277   39.596.1576   87.40.277     193					
18   Psyments on supplementary contracts with life Contingencies   1,0		Group conversions		0	0
19		Interest and adjustments on contract or deposit-type contract funds	(151,528)	102,009	
20   Totals (Lines 10 to 19)   9.94, 712, 777   9.95, 944, 925, 504, 988, 900   2014   2014   2015		Payments on supplementary contracts with the contingencies			
2000   Commissions on promisms, annelly considerations, and deposit-lype contract funds (direct business of a expense allowance) on relaxationated assumed   20,2 885, 268   113, 307, 48, 183, 37, 37, 38, 38, 38, 38, 38, 38, 38, 38, 38, 38		Totals (Lines 10 to 10)	9 594 712 277		
business only)					, 000, 004, 300, 000
22   Commissions and expense allowances on reinsurance assumed   272,665,569   113,333,740   13,333,740   14,533,740   16,533,148   10,543,148   1		business only)	202,853,258		878,438,764
23. General insurance expenses   1,071,682,403   990,77,586   702,214,427	22.	Commissions and expense allowances on reinsurance assumed	212,850,549	113,533,740	513,671,080
25	23.	General insurance expenses	1,071,652,403	990, 177, 568	3,913,668,070
28. Net transfers to or (from) Separate Accounts net of reinsurance	24.	Insurance taxes, licenses and fees, excluding federal income taxes	654,811,997	145,633,594	
27. Aggregate withe-ins for deductions		Increase in loading on deferred and uncollected premiums	ļ0 ļ.	0	_
28. Totals (Lines 20 to 27)					
1. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 22)   1. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 20)   1. Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 20)   1. Net gain from operations after dividends to policyholders and federal income taxes and before realized capital gain plan (plan for gain income taxes incurrent (exclusing tax on capital gains)   1. 158,519,779   191,386,219   1,158,519,779   191,386,219   1,158,519,779   191,386,219   1,158,519,779   191,386,219   1,158,519,779					, ,
Line 28)  18, 033, 518, 564, 189, 483  3, 347, 562, 271  30. Dividends to policyholders  18, 033, 518  18, 034, 189, 483  3, 347, 562, 271  31. Not gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 39).  32. Federal and foreign income taxes nounred (reducting tax on crystal gains).  33. Net gain from operations after dividends to policyholders and federal income taxes and before (128, 298, 452).  34. Not realized capital gains (tossee) (excluding gains (tossee) transferred to the IMR) (less capital gains tax of \$ 442, 512 (excluding taxes of \$ 7, 889, 323 (20, 64) 2, 933, 709 (4, 984, 267 transferred to the IMR).  35. Not income (Line 33) us Line 34).  36. Capital and surplus, December 31, prior year.  37. Not income (Line 36).  38. Change in net unrealized capital gains (tossee) less capital gains tax of \$ 13, 406, 267 (128, 600, 516) 375, 564, 982 (2, 384, 604, 506) 376, 569, 569, 569,			11,730,900,846	10,004,092,178	41,047,708,635
30   Dividends to policyholders and before federal income taxes (Line 29 minus Line 30)	29.		16 053 518	564 109 483	3 547 542 971
131 Net gain from operations after dividends to policyholders and before federal income taxes (Line 29 minus Line 39)   16, 053, 518   564, 109, 483   3, 547, 542, 971   322   Federal and foreign income taxes incurred (excluding tax on capital gains)   14, 351, 970   191, 389, 210   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 783   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 773   1, 158, 509, 773   1,	30.	,			0
minus Line 30)					
33		minus Line 30)			
realized capital gains or (fosses) (Line 31 minus Line 32)  4. Net resided capital gains (sosses) (excluding gains (losses) transferred to the IMR) less capital gains tax of \$  4.42,512 (excluding taxes of \$  7,889,323  8. Net income (Line 33 plus Line 34)  5. Net income (Line 33 plus Line 34)  6. Capital and surplus. December 31, prior year  6. Capital and surplus. December 31, prior year  7. Net income (Line 35)  7. Net income (Line 35)  8. Change in net unrealized capital gains (losses) less capital gains tax of \$  8. Change in net unrealized capital gains (losse)  8. Change in net unrealized capital gains (losse)  9. Change in net unrealized capital gains (losse)  9. Change in net unrealized capital gains (losse)  9. Change in net deferred income tax  9. Total gain in net deferred income tax  9. Total gain in a serve valuation reserve  10. Change in liability for reinsurance in unauthorized and certified companies  12. Tit 2  12. Change in liability for reinsurance in unauthorized and certified companies  12. Tit 2  13. Change in saset valuation reserve  14. Change in saset valuation reserve  15. Change in reserve on account of change in valuation basis, (increase) or decrease  15. Change in suprisu notes  16. Change in surplus notes  17. Change in surplus notes  18. Change in surplus notes  19. Compatitute effect of changes in surplus (Stock Dividend)  19. Capital changes:  19. Capital changes in surplus (Stock Dividend)  19. Capital changes in surplus as a result of reinsurance  19. Capital changes in surplus (Stock Dividend)  19. Capital changes in capital and surplus (St	-	`	144,351,970	191,388,210	1, 158, 509, 779
34. Net realized capital gains (losses) (excluding gains (losses) fransferred to the IMR)   (32,04)   (3	33.		(100,000,450)	070 701 070	0 000 000 100
gains tax of \$	24		(120,290,402)	312,121,213	2,369,033,192
Transferred to the MIR)  Next Income (Line 39 plus Line 34)  Captal and surplus December 31, prior year  5, 039, 492, 066  A 1711, 885, 510  77. Net Income (Line 39)  172. Response 10 plus Line 39)  173. Net Income (Line 39)  174. Response 10 plus Line 39)  175. Response 10 plus Line 39)  177. Net Income (Line 39)  178. Response 10 plus Line 39)  179. Response 10 plus Line 39)  179. Response 10 plus Line 39)  179. Response 10 plus Line 39  179. Response 10 plus 10	34.	gains tay of \$ 442.512 (excluding tayon of \$ 7.889.333			
35. Net income (Line 33 plus Line 34)			(322 064)	2 933 709	(4 984 267)
Capital and surplus, December 31, prior year   5,009,492,066   4,711,885,510   4,711,885,510   37. Net income (Line 35)   128,620,516    375,654,982   2,384,048,925   38. Change in net urrealized capital gains (losses) less capital gains tax of \$ 13,406,267   141,261,994  45,980,554   165,004,235   38. Change in net urrealized foreign exchange capital gain (loss)   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	35		` ' '	, ,	. , , ,
36		· · · ·	(122,121,011)	0.0,.0.,0.=	_, -, -, -, -, -, -, -, -, -, -, -, -, -,
37. Net income (Line 35)   37. Set income (Line 35)   37. Set income (Line 35)   38. Change in net urrealized capital gains (losses) less capital gains tax of \$ 13,406,267   41,261,994   45,996,564   65,004,235   39. Change in net urrealized foreign exchange capital gain (loss)   0   0   0   0   0   0   0   0   0	36.		5,039,492,066	4,711,885,510	4,711,885,510
Change in net unrealized foreign exchange capital gain (loss)					2,384,048,925
40   Change in net deferred income tax   5,724,046   27,055,727   6,985,832   41   Change in noandmitted assets   37,051,335   (444,683,424)   (32,994,502   42   Change in lability for reinsurance in unauthorized and certified companies   2,112   50,528   48,416   30,5294,502   49,416   50,528   49,416   50,528   49,416   50,528   49,416   50,528   49,416   50,528   50,528   49,416   50,528   5					
41. Change in nonadmitted assets 42. Change in liability for reinsurance in unauthorized and certified companies 43. Change in liability for reinsurance in unauthorized and certified companies 43. Change in reserve on account of change in valuation basis, (increase) or decrease 43. Change in reserve on account of change in valuation basis, (increase) or decrease 44. Change in reserve on account of change in valuation basis, (increase) or decrease 45. Change in reseasing stock 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus notes 49. Cumulative effect of changes in accounting principles 40. Cumulative effect of changes in accounting principles 50. Capital changes: 50. 1 Paid in 50. Capital changes: 50. 1 Paid in 50. 2 Transferred to surplus (Stock Dividend) 50. 3 Transferred to surplus (Stock Dividend) 50. 3 Transferred to surplus (Stock Dividend) 51. 1 Paid in	39.	Change in net unrealized foreign exchange capital gain (loss)	0	0	0
42	40.	Change in net deferred income tax	5,724,046		
43. Change in reserve on account of change in valuation basis, (increase) or decrease.   0   0   0   0     44. Change in asset valuation reserve.   36,492,623   (14,602,197)   (58,886,351     45. Change in treasury stock   0   0   0   0     46. Surplus (contributed to) withdrawn from Separate Accounts during period   0   0   0   0     47. Other changes in surplus in Separate Accounts during period   0   0   0   0     48. Change in surplus notes   0   0   0   0     49. Change in surplus notes   0   0   0   0     40. Change in surplus accounting principles   0   0   0   0     50. Capital changes:   0   0   0   0     50. 2 Transferred from surplus (Stock Dividend)   0   0   0   0     50. 2 Transferred to surplus   0   0   0   0   0     50. 3 Transferred to surplus   0   0   0   0   0     51. 3 Transferred to capital (Stock Dividend)   0   0   0   0     51. 4 Transferred to capital (Stock Dividend)   0   0   0   0     51. 3 Transferred from capital   0   0   0   0   0     51. 4 Transferred from capital   0   0   0   0   0     51. 4 Transferred from capital   0   0   0   0   0     52. Dividends to stockholders   0   0   0   0   0     53. Aggregate write-ins for gains and losses in surplus   0   0   0   0   0     54. Net change in capital and surplus for the year (Lines 37 through 53)   (1,200,612,394)   (1,038,570,820)   327,606,556    DETAILS OF WRITE-INS   0   0   0   0   0    DETAILS OF WRITE-INS   0   0   0   0    DETAILS OF WRITE-INS   0   0   0   0   0    DETAILS OF WRITE-INS   0   0   0   0   0    DETAILS OF WRITE-INS   0   0   0   0    DETAILS OF WRITE-INS   0   0   0   0   0    DETAILS OF WRITE-INS   0   0   0   0   0    DETAILS OF WRITE-INS   0   0   0   0					
44. Change in asset valuation reserve					
46. Change in treasury stock   0		Change in reserve on account of change in valuation basis, (increase) or decrease		0	
44.   Other changes in surplus in Separate Accounts Statement   0   0   0   0   0   0   0   0   0		Change in asset valuation reserve	30,492,623 [	. , , ,	
47. Other changes in surplus in Separate Accounts Statement   0   0   0   0   0   0   0   0   0	45. 46	Change in treasury stock			_
48.   Change in surplus notes   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	40.	Other changes in surplus in Separate Accounts Statement	0		0
49	48	Change in surplus notes	0	0	0
50. Capital changes:	49.	Cumulative effect of changes in accounting principles	0	0	
50.1 Paid in		Capital changes:			
50.2 Transferred from surplus (Stock Dividend)		50.1 Paid in			0
51.       Surplus adjustment:       0       0       0       0         51. 1 Paid in       0	1				
51.1 Paid in       0       0       0         51.2 Transferred to capital (Stock Dividend)       0       0       0         51.3 Transferred from capital       0       0       0       0         51.4 Change in surplus as a result of reinsurance       0       0       0       0         52. Dividends to stockholders       (1,200,000,000)       (1,208,000,000)       (2,137,000,000         53. Aggregate write-ins for gains and losses in surplus       0       0       0         54. Net change in capital and surplus for the year (Lines 37 through 53)       (1,290,612,394)       (1,038,570,820)       327,606,556         55. Capital and surplus, as of statement date (Lines 36 + 54)       3,748,879,672       3,673,314,690       5,039,492,066         DETAILS OF WRITE-INS         08.301. Miscel laneous Income       8,019,352       6,373,201       21,044,360         08.302.       8,019,352       6,373,201       21,044,360         08.303.       0.0       0       0       0         08.304. Through of remaining write-ins for Line 8.3 from overflow page       0       0       0         08.305. Through of remaining write-ins for Line 8.3 from overflow page       0       0       0         2706. Thiss and Penal ties       25,361       19,455	ĺ		0	0	0
51.2 Transferred to capital (Stock Dividend)       0       0       0         51.3 Transferred from capital       0       0       0       0         51.4 Change in surplus as a result of reinsurance       0       0       0       0       0         52. Dividends to stockholders       (1,200,000,000)       (1,028,000,000)       (2,137,000,000       0         53. Aggregate write-ins for gains and losses in surplus       0       0       0       0       0         54. Net change in capital and surplus, as of statement date (Lines 37 through 53)       (1,290,612,394)       (1,338,757,820)       327,606,556         55. Capital and surplus, as of statement date (Lines 36 + 54)       3,748,879,672       3,673,314,690       5,039,492,066         DETAILS OF WRITE-INS         08.301. Miscel laneous Income       8,019,352       6,373,201       21,044,360         08.302.       8       9       0       0       0         08.303.       0       0       0       0       0       0         08.309. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       8,019,352       6,373,201       21,044,360         2701. Fines and Penal ties       25,361       19,455       4,127,799         2703. Zr98. Summary of remaining write-ins for Line 27 f	51.	Surplus adjustment:		_	-
51.3 Transferred from capital       0       .0       .0         51.4 Change in surplus as a result of reinsurance       0       0       .0         52. Dividends to stockholders       (1,200,000,000)       (1,028,000,000)       (2,137,000,000)         53. Aggregate write-ins for gains and losses in surplus       0       0       0       0         54. Net change in capital and surplus for the year (Lines 37 through 53)       (1,290,612,394)       (1,038,570,820)       327,606,556         55. Capital and surplus, as of statement date (Lines 36 + 54)       3,748,879,672       3,673,314,690       5,039,492,066         DETAILS OF WRITE-INS       8,019,352       6,373,201       21,044,360         08.302.       8,019,352       6,373,201       21,044,360         08.303.       98.309. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0         08.309. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       8,019,352       6,373,201       21,044,360         2701. Fines and Penal ties       25,361       19,455       4,127,799         2702.       2703.       2704.       25,361       19,455       4,127,799         2709. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       25,361       19,455       4,127,799         5301. 53	ĺ				
51.4 Change in surplus as a result of reinsurance       0       0       0       0         52. Dividends to stockholders       (1,200,000,000)       (1,028,000,000)       (2,137,000,000)         53. Aggregate write-ins for gains and losses in surplus       0       0       0         54. Net change in capital and surplus for the year (Lines 37 through 53)       (1,290,612,394)       (1,038,570,820)       327,606,556         55. Capital and surplus, as of statement date (Lines 36 + 54)       3,748,879,672       3,673,314,690       5,039,492,066         DETAILS OF WRITE-INS         08.301. Miscel laneous Income       8,019,352       6,373,201       .21,044,360         08.302. </td <td></td> <td></td> <td></td> <td></td> <td>0</td>					0
52. Dividends to stockholders         (1,200,000,000)         (1,028,000,000)         (2,137,000,000           53. Aggregate write-ins for gains and losses in surplus         0         0         0         0           54. Net change in capital and surplus for the year (Lines 37 through 53)         (1,290,612,394)         (1,038,570,820)         327,606,556           55. Capital and surplus, as of statement date (Lines 36 + 54)         3,748,879,672         3,673,314,690         5,039,492,066           DETAILS OF WRITE-INS           08.301. Miscel laneous Income         8,019,352         6,373,201         21,044,360           08.302.         838. Summary of remaining write-ins for Line 8.3 from overflow page         0         0         0           08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)         8,019,352         6,373,201         21,044,360           2701. Fines and Penal ties         25,361         19,455         4,127,799           2702. 2703.         2798. Summary of remaining write-ins for Line 27 from overflow page         0         0         0           2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)         25,361         19,455         4,127,799           5301. 5302. 5303. 5308. Summary of remaining write-ins for Line 53 from overflow page         0         0         0         0	1	51.4 Change in surnlus as a result of reinsurance	n		
53.       Aggregate write-ins for gains and losses in surplus       0       0       0         54.       Net change in capital and surplus for the year (Lines 37 through 53).       (1,290,612,394)       (1,038,570,820)       327,606,556         55.       Capital and surplus, as of statement date (Lines 36 + 54)       3,748,879,672       3,673,314,690       5,039,492,066         DETAILS OF WRITE-INS         08.301.       Miscel laneous Income       8,019,352       6,373,201       21,044,360         08.302.       0       0       0       0         08.398.       Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0         2701.       Fines and Penal ties       25,361       19,455       4,127,799         2702.       2703.       25,361       19,455       4,127,799         2798.       Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799.       Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       25,361       19,455       4,127,799         5301.       0       0       0       0       0         5302.       0       0       0       0         5303.       0       0       0       0 <td< td=""><td>52</td><td></td><td></td><td>(1.028 000 000)</td><td>(2 137 000 000)</td></td<>	52			(1.028 000 000)	(2 137 000 000)
54.       Net change in capital and surplus for the year (Lines 37 through 53)       (1,290,612,394)       (1,038,570,820)       327,606,556         DETAILS OF WRITE-INS         08.301. Miscel laneous Income       8,019,352       6,373,201       21,044,360         08.303.       0       0       0       0         08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       8,019,352       6,373,201       21,044,360         2701. Fines and Penalties       25,361       19,455       4,127,799         2702. 2703.       22704.       25,361       19,455       4,127,799         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       25,361       19,455       4,127,799         5301. 5302. 5303. 5308. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0         5308. Summary of remaining write-ins for Line 53 from overflow page       0       0       0       0         5309. Summary of remaining write-ins for Line 53 from overflow page       0       0       0       0       0         5309. Summary of remaining write-ins for Line 53 from overflow page       0       0       0       0       0<					0
55. Capital and surplus, as of statement date (Lines 36 + 54)       3,748,879,672       3,673,314,690       5,039,492,066         DETAILS OF WRITE-INS         08.301. Miscel laneous Income       8,019,352       6,373,201       .21,044,360         08.302.					327,606,556
DETAILS OF WRITE-INS         08.301. Miscel laneous Income       8,019,352       6,373,201       21,044,360         08.302.       0       0       0       0         08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0       0         08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       8,019,352       6,373,201       21,044,360         2701. Fines and Penalties       25,361       19,455       4,127,799         2702.       2703.       25,361       19,455       4,127,799         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       25,361       19,455       4,127,799         5301.       0       0       0       0       0         5302.       0       0       0       0         5303.       0       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0       0	1		. , , , ,		5,039,492,066
08.301. Miscel laneous Income       8,019,352       6,373,201       .21,044,360         08.302					
08.303.       08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0         08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       8,019,352       6,373,201       21,044,360         2701. Fines and Penalties       25,361       19,455       4,127,799         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       25,361       19,455       4,127,799         5301.       0       0       0       0         5302.       0       0       0       0         5303.       0       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0       0	08.301.		8,019,352	6,373,201	21,044,360
08.398. Summary of remaining write-ins for Line 8.3 from overflow page       0       0       0         08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       8,019,352       6,373,201       21,044,360         2701. Fines and Penalties       25,361       19,455       4,127,799         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       25,361       19,455       4,127,799         5301.       0       0       0       0         5302.       0       0       0       0         5303.       0       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0       0			T T		
08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)       8,019,352       6,373,201       21,044,360         2701. Fines and Penalties       25,361       19,455       4,127,799         2702.       2703.       0       0       0       0         2798. Summary of remaining write-ins for Line 27 from overflow page       0					
2701. Fines and Penal ties       25,361       19,455       4,127,799         2702.       2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       25,361       19,455       4,127,799         5301.       0       0       0       0         5302.       0       0       0         5303.       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0	08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
2702.       2703.         2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       25,361       19,455       4,127,799         5301.       0       0       0       0         5302.       0       0       0         5303.       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0			, ,	, ,	
2703.       2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       25,361       19,455       4,127,799         5301.       0       0       0       0         5302.       0       0       0         5303.       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0			· · · · · · · · · · · · · · · · · · ·	,	4, 127, 799
2798. Summary of remaining write-ins for Line 27 from overflow page       0       0       0         2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)       25,361       19,455       4,127,799         5301.       0       0       0       0         5302.       0       0       0       0         5303.       0       0       0       0         5398. Summary of remaining write-ins for Line 53 from overflow page       0       0       0       0	1				
2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)     25,361     19,455     4,127,799       5301.					_
5301.       0       0       0         5302.       0       0       0         5303.       0       0       0       0         5398.       Summary of remaining write-ins for Line 53 from overflow page       0       0       0					
5302.         5303.         5398. Summary of remaining write-ins for Line 53 from overflow page					0
5303	1				
5398. Summary of remaining write-ins for Line 53 from overflow page00	5303.				
			0		0
	5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

# **CASH FLOW**

	CASH FLOW			
		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	11,329,650,530	10,905,549,916	44,302,754,729
2.	Net investment income	110,906,105	57,719,303	361,016,898
3.	Miscellaneous income	11,449,036	7,792,839	37,395,784
4.	Total (Lines 1 to 3)	11,452,005,670	10,971,062,057	44,701,167,411
5.	Benefit and loss related payments	9,122,856,952	8,902,195,284	35,301,776,190
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1, 186, 010, 717	1,093,726,187	6,481,604,288
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of \$0 tax on capital gains (losses)	220,041,737	112,025,298	1,080,804,738
10.	Total (Lines 5 through 9)	10,528,909,406	10,107,946,769	42,864,185,215
	· · · · · · · · · · · · · · · · · · ·			
11.	Net cash from operations (Line 4 minus Line 10)	923,096,264	863,115,288	1,836,982,196
İ	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,254,252,645	918,700,303	3,802,175,293
	12.2 Stocks	10,629,498	0	1,640,024
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	10,058,669	36,871,461	63,064,450
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,684	16,585	124,913
	12.7 Miscellaneous proceeds	168	68,489,742	93,210
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,274,942,664	1,024,078,091	3,867,097,890
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	598,037,655	974,054,459	3,609,460,166
	13.2 Stocks	11,888,332	35,931,524	156,996,809
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	10,074,086	34,622,848	34,622,847
	13.6 Miscellaneous applications	7,800,214	12,292,274	22,985,527
	13.7 Total investments acquired (Lines 13.1 to 13.6)	627,800,287	1,056,901,105	3,824,065,349
14.	Net increase (or decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	647,142,377	(32,823,014)	43,032,541
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes		0	0
	16.2 Capital and paid in surplus, less treasury stock			0
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	1,200,000,000	1,028,000,000	2, 137,000,000
	16.6 Other cash provided (applied)	25,187,413	(457,677,743)	(309,398,363)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,115,990,169)	(1,444,582,447)	(2,471,418,237)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	454,248,473	(614,290,173)	(591,403,500)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	672,549,084	1,263,952,584	1,263,952,584
	19.2 End of period (Line 18 plus Line 19.1)	1,126,797,557	649,662,411	672,549,084

Note: Supplemental disclosures of cash flow information for non-cash transactions:		

# **EXHIBIT 1**

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TIPE C	1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
		To Date	10 Date	December of
1.	Industrial life	0	0	0
2.	Ordinary life insurance	0	0	0
	oraniary inc modification			
3.	Ordinary individual annuities	0	0	0
4.	Credit life (group and individual)	0	0	0
	Group and marriage,			
_	- w.	00 004 000	00 000 077	101 010 001
5.	Group life insurance	29,384,362	28,088,877	121,613,801
6.	Group annuities	0	L0	0
_		0 700 000 000	0 000 110 000	05 704 004 070
7.	A & H - group			25,764,681,678
8.	A & H - credit (group and individual)	0	0	0
	,			
_	A O II ather	0 670 670 606	0 450 404 054	10 016 400 400
9.	A & H - other	3,070,079,030	3,436,161,231	13,910,469,462
10.	Aggregate of all other lines of business	0	0	0
44	Subtotal	10 422 027 227	10 112 200 211	20 202 724 061
11.	Subiolal	10,423,321,321	10, 112, 300, 211	
12.	Deposit-type contracts	0	0	0
12	Total	10,423,927,327	10.112.380.211	39.802.784.961
13.	lotal	10,420,321,321	10,112,000,211	03,002,704,301
	DETAILS OF WRITE-INS			
1001.				
1001.				
1002.				
1003.				
1003.		<b>†</b>		<u> </u>
1098.	Summary of remaining write-ins for Line 10 from overflow page	0	0	0
		1		
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)	0	0	0
1033.	Totals (Lines 1001 tinoagn 1000 plus 1000)(Line 10 above)		·	

## **NOTES TO FINANCIAL STATEMENTS**

#### 1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

#### A. Accounting Practices

The financial statements of UnitedHealthcare Insurance Company (the "Company") are presented on the basis of accounting practices prescribed or permitted by the State of Connecticut Insurance Department (the "Department").

The Department recognizes only statutory accounting practices, prescribed or permitted by the State of Connecticut, for determining and reporting the financial condition and results of operations of an insurance company, for determining its solvency under Connecticut Insurance Law. The state prescribes the use of the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures manual ("NAIC SAP") in effect for the accounting periods covered in the financial statement.

**(1-8)** No significant differences exist between the practices prescribed or permitted by the State of Connecticut and those prescribed or permitted by the NAIC SAP which materially affect the statutory basis net (loss) income and capital and surplus as illustrated in the table below (in millions):

	State of Domicile	March 31, 2014	December 31, 2013
Net (Loss) Income			
(1) Company state basis (2) State prescribed practices that increase/(decrease) NAIC SAR:	Connecticut	\$ (129)	\$ 2,384
(2) State prescribed practices that increase/(decrease) NAIC SAP: None	Connecticut		
(3) State permitted practices that increase/(decrease) NAIC SAP: None	Connecticut		
(4) NAIC SAP (1-2-3=4)	Connecticut	\$ (129)	\$ 2,384
Surplus			
(5) Company state basis	Connecticut	\$ 3,749	\$ 5,039
(6) State prescribed practices that increase/(decrease) NAIC SAP: None	Connecticut		
(7) State permitted practices that increase/(decrease) NAIC SAP: None	Connecticut		
(8) NAIC SAP (5-6-7=8)	Connecticut	\$ 3,749	\$ 5,039

#### B. Use of Estimates in the Preparation of the Statutory Basis Financial Statements

No significant change.

#### C. Accounting Policy

The Company is subject to an annual fee under section 9010 of the Affordable Care Act ("ACA"). A health insurance entity's annual fee becomes payable once the entity provides health insurance for any U.S. health risk for each calendar year beginning on or after January 1, 2014. Under statutory accounting, the entire amount of the estimated annual fee expense is recognized on January 1 of the fee year in insurance taxes, licenses and fees, excluding federal income taxes in the statutory basis financial statements, whereas under GAAP, a deferred asset is created on January 1 of the fee year which is amortized to expense on a straight-line basis. In addition, under statutory accounting, an amount equal to the estimated subsequent year fee must be apportioned out of unassigned surplus and reported as a special surplus fund, whereas under GAAP, no such special surplus designation is required.

There were no other significant changes to accounting policies.

## 2. ACCOUNTING CHANGES AND CORRECTION OF ERRORS

No significant change.

#### 3. BUSINESS COMBINATIONS AND GOODWILL

A-D. No significant change.

#### 4. DISCONTINUED OPERATIONS

(1-5) No significant change.

#### 5. INVESTMENTS AND OTHER INVESTED ASSETS

#### A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change.

#### B. Debt restructuring

No significant change.

#### C. Reverse Mortgages

No significant change.

#### D. Loan-Backed Securities

- (1) Corporate bonds and government obligations include mortgage-backed securities, which are valued using the retrospective adjustment methodology. Prepayment assumptions for the determination of the amortized cost of mortgage-backed securities are based on a three-month constant prepayment rate history obtained from external data source vendors.
- (2) The Company did not recognize any other-than-temporary impairments ("OTTI") on mortgage-backed securities as of March 31, 2014.
- (3) As of March 31, 2014, the Company did not have mortgage-backed securities with any OTTI to report by CUSIP.
- (4) The following table illustrates the fair value, gross unrealized losses, and length of time that the mortgage-backed securities have been in a continuous unrealized loss position at March 31, 2014 and December 31, 2013 (in millions):

	March	31, 2014
The aggregate amount of unrealized losses: 1. Less than 12 months 2. 12 Months or longer	\$	(17) (2)
The aggregate related fair value of securities with unrealized losses: 1. Less than 12 months 2. 12 Months or longer		745 34
	Decemb	er 31, 2013
The aggregate amount of unrealized losses:	Decemb	er 31, 2013
1. Less than 12 months	December \$	(27)
		,
1. Less than 12 months	\$	(27)
1. Less than 12 months 2. 12 Months or longer	\$	(27)

(5) The Company believes that it will collect all principal and interest due on all investments that have an amortized cost in excess of fair value. The unrealized losses as of March 31, 2014 were primarily caused by interest rate increases and not by unfavorable changes in the credit ratings associated with these securities.

#### E. Repurchase Agreements and/or Securities Lending Transactions

The Company does not have any repurchase agreements and/or securities lending transactions.

#### F. Real Estate

No significant change.

## G. Investments in Low-Income Housing Tax Credits

No significant change.

#### H. Restricted Assets

No significant change.

#### I. Working Capital Finance Investments

Not applicable.

#### 6. JOINT VENTURES, PARTNERSHIPS, AND LIMITED LIABILITY COMPANIES

A-B. No significant change.

#### 7. INVESTMENT INCOME

**A–B.** No significant change.

#### 8. DERIVATIVE INSTRUMENTS

A-F. No significant change.

#### 9. INCOME TAXES

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate of 35% to net gain from operations before federal income taxes and net realized capital losses primarily as a result of the new annual health insurer fee under section 9010 of the ACA that requires the Company to expense 100% of the estimated annual fee on January 1, 2014 which is nondeductible for tax purposes. The Company estimates its health insurer fee liability to be \$458 in 2014, which will be payable in September 2014 and is included in taxes, licenses and fees due or accrued, excluding federal income taxes.

#### 10. INFORMATION CONCERNING PARENT, SUBSIDIARIES, AND AFFILIATES

#### A-L. Material Related Party Transactions

No significant change.

#### 11. **DEBT**

A-B. No significant change.

# 12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES, AND OTHER POSTRETIREMENT BENEFIT PLANS

**A–F.** The Company has no defined benefit plans, defined contribution plans, multiemployer plans, consolidated/holding company plans, postemployment benefits, and compensated absences plans and is not impacted by the Medicare Modernization Act on postretirement benefits, since all personnel are employees of United HealthCare Services, Inc. ("UHS"), which provides services to the Company under the terms of a management agreement.

# 13. CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS, AND QUASI-REORGANIZATIONS

- (1-3) No significant change.
- (4) On March 27, 2014, the Company paid an ordinary cash dividend of \$1,200 to the sole shareholder, UHIC Holdings, Inc. The ordinary dividend complied with the provisions set forth in the statutes of Connecticut. The dividend was recorded as a reduction to unassigned surplus.
- (5-13) No significant change.

#### 14. CONTINGENCIES

A-E. No significant change.

#### 15. LEASES

A-B. No significant change.

# 16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE-SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

(1-4) No significant change.

# 17. SALE, TRANSFER, AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES

**A.** The Company did not have any transfers of receivables reported as sales as of March 31, 2014 or December 31, 2013.

- **B.** The Company did not have any transfer and servicing of financial assets as of March 31, 2014 or December 31, 2013.
- **C.** No transactions involving wash sales of securities with an NAIC designation of 3 or below or unrated securities occurred as of March 31, 2014 or the year ended December 31, 2013.

# 18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

**A–C.** No significant change.

# 19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD-PARTY ADMINISTRATORS

No significant change.

#### 20. FAIR VALUE MEASUREMENT

The NAIC SAP defines fair value, establishes a framework for measuring fair value, and outlines the disclosure requirements related to fair value measurements. The fair value hierarchy is as follows:

Level 1 — Quoted (unadjusted) prices for identical assets in active markets.

Level 2 — Other observable inputs, either directly or indirectly, including:

- Quoted prices for similar assets in active markets
- Quoted prices for identical or similar assets in nonactive markets (few transactions, limited information, noncurrent prices, high variability over time, etc.)
- Inputs other than quoted prices that are observable for the asset (interest rates, yield curves, volatilities, default rates, etc.)
- Inputs that are derived principally from or corroborated by other observable market data

Level 3 — Unobservable inputs that cannot be corroborated by observable market data.

The estimated fair values of bonds, short-term investments, preferred stocks, and common stocks are based on quoted market prices, where available. The Company obtains one price for each security primarily from a third-party pricing service ("pricing service"), which generally uses quoted prices or other observable inputs for the determination of fair value. The pricing service normally derives the security prices through recently reported trades for identical or similar securities, making adjustments through the reporting date based upon available observable market information. For securities not actively traded, the pricing service may use guoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, non-binding broker quotes, benchmark yields, credit spreads, default rates and prepayment speeds. As the Company is responsible for the determination of fair value, it performs quarterly analyses on the prices received from the pricing service to determine whether the prices are reasonable estimates of fair value. Specifically, the Company compares the prices received from the pricing service to a secondary pricing source, prices reported by its custodian, its investment consultant and third-party investment advisors. Additionally, the Company compares changes in the reported market values and returns to relevant market indices to test the reasonableness of the reported prices. The Company's internal price verification procedures and review of fair value methodology documentation provided by independent pricing services have not historically resulted in an adjustment the prices obtained from the pricing service.

In instances in which the inputs used to measure fair value fall into different levels of the fair value hierarchy, the fair value measurement has been determined based on the lowest level input that is significant to the fair value measurement in its entirety. The Company's assessment of the significance of a particular item to the fair value measurement in its entirety requires judgment, including the consideration of inputs specific to the asset or liability.

#### A. Fair Value

## (1) Fair Value Measurements at Reporting Date

The following table presents information about the Company's financial assets that are measured and reported at fair value at March 31, 2014 and December 31, 2013, in the statutory basis statements of admitted assets, liabilities, and capital and surplus according to the valuation techniques the Company used to determine their fair values (in millions):

Description for Each	March 31, 2014								
Class of Asset or Liability	(Level 1)		(Level 2)		(Level 3)			Total	
Assets at fair value:     Perpetual preferred stock     Industrial and misc     Parent, subsidiaries, and affiliates	\$	- -	\$	- -	\$	- -	\$	- -	
Total perpetual preferred stocks		-		-		-		-	
Bonds: U.S. governments Industrial and misc Hybrid securities Parent, subsidiaries, and affiliates		- - -		- 1 - -		- - -		- 1 -	
Total bonds		-		1		-		1	
Common stock: Industrial and misc Parent, subsidiaries, and affiliates		184 -		- -		-		184 -	
Total common stock		184		-		-		184	
Derivative assets: Interest rate contracts Foreign exchange contracts Credit contracts Commodity futures contracts Commodity forward contracts		- - - -		- - - -		- - - -		- - - -	
Total derivatives		-		-		-		-	
Separate account assets		-		-		-		-	
Total assets at fair value	\$	184	\$	1	\$		\$	185	
b. Liabilities at fair value:									
Derivative liabilities	\$	-	\$	-	\$	-	\$	-	
Total liabilities at fair value	\$		\$		\$		\$	_	

Description for Each			December 31, 2013								
Class of Asset or Liability	_	(Le	evel 1)	(L	evel 2)	(L	evel 3)		Total		
Assets at fair value:     Perpetual preferred stock     Industrial and misc     Parent, subsidiaries, and affiliates	(a)	\$	- -	\$	- -	\$	- -	\$	<u>-</u>		
Total perpetual preferred stocks			-		-		-		-		
Bonds: U.S. governments Industrial and misc Hybrid securities Parent, subsidiaries, and affiliates			- - -		- 2 -		- - - -		- 2 -		
Total bonds			-		2		-		2		
Common stock: Industrial and misc Parent, subsidiaries, and affiliates		_	179 -		- -		- -		179 -		
Total common stock			179		-		-		179		
Derivative assets: Interest rate contracts Foreign exchange contracts Credit contracts Commodity futures contracts Commodity forward contracts		_	- - - -		- - - -		- - - -		- - - -		
Total derivatives			-		-		-		-		
Separate account assets			-		-		-		-		
Total assets at fair value		\$	179	\$	2	\$		\$	181		
b. Liabilities at fair value:											
Derivative liabilities		\$	-	\$	-	\$	-	\$	-		
Total liabilities at fair value		\$	_	\$		\$		\$	_		

There were no transfers between Levels 1 and 2 during the three months ended March 31, 2014 and the year ended December 31, 2013.

- (2) The Company does not have any financial assets with a fair value hierarchy of Level 3 that were measured and reported at fair value.
- Transfers between levels, if any, are recorded as of the beginning of the reporting period in which the transfer occurs; there were no transfers between Levels 1, 2 or 3 of any financial assets or liabilities during the quarter ended March 31, 2014 and the year ended December 31, 2013.
- Investments Fair values of debt and equity securities are based on quoted market prices, where available. The Company obtains one price for each security primarily from a third-party pricing service (pricing service), which generally uses quoted prices or other observable inputs for the determination of fair value. The pricing service normally derives the security prices through recently reported trades for identical or similar securities, and, if necessary, makes adjustments through the reporting date based upon available observable market information. For securities not actively traded, the pricing service may use quoted market prices of comparable instruments or discounted cash flow analyses, incorporating inputs that are currently observable in the markets for similar securities. Inputs that are often used in the valuation methodologies include, but are not limited to, benchmark yields, credit spreads, default rates, prepayment speeds and nonbinding broker quotes. As the Company is responsible for the determination of fair value, it performs quarterly analyses on the prices received from the pricing service to determine whether the prices are reasonable estimates of fair value. Specifically, the Company compares the prices received from the pricing service to prices reported by a secondary pricing source, such as its custodian, its investment consultant and third-party investment advisors. Additionally, the Company compares changes in the reported market values and returns to relevant market indices to test the reasonableness of the reported prices. The Company's internal price verification procedures and reviews of fair value methodology documentation provided by independent pricing services have not historically resulted in adjustment in the prices obtained from the pricing service.

Fair values of debt securities that do not trade on a regular basis in active markets but are priced using other observable inputs are classified as Level 2.

Fair value estimates for Level 2 equity securities are based on quoted market prices for actively traded equity securities and/or other market data for the same or comparable instruments and transactions in establishing the prices.

Low-Income Housing and Certified Capital Company ("CAPCO") tax-credit investments — The fair values of Level 3 investments in Low Income Housing and CAPCO securities are deemed held-to-maturity as there is no active market and they will not be sold. Because of this, these securities are held at amortized cost. Should any contractual breakage occur that jeopardizes the ability to receive the tax credits associated with these securities, impairment will be made. As of March 31, 2014, all of these investments are performing in accordance with their original contract terms.

**Private-Placement fixed-income securities** — Private placement securities are by their nature liquid securities as they can be sold only under an exemption from registration under federal securities laws. There is not an active public market for trades in these securities and pricing services generally do not offer prices for these securities. Also obtaining broker quotes for these securities is not feasible for these reasons. The Company purchases private placements with the intention of holding these securities until maturity.

The Company is responsible for the valuations assigned. The Company utilizes the expertise of its investment manager to assist in the valuation of these securities. All valuations are approved by the valuation committee of the investment manager and reviewed by UnitedHealth Group's investment management area.

- (5) The Company has no derivative assets and liabilities to disclose.
- **B.** Fair Value Combination Not applicable.

#### C. Aggregate Fair Value Hierarchy

The aggregate fair value by hierarchy of all financial instruments as of March 31, 2014 and December 31, 2013, is presented in the table below (in millions):

	March 31, 2014						
Types of Financial Investment	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practical Carrying Value	
U.S. government and agency securities	\$ 1,693	\$ 1,689	\$ 542	\$ 1,151	\$ -	\$ -	
State and agency municipalities	1,067	1,046	-	1,067	-	-	
City and county municipalities	882	862	-	882	-	-	
Corporate bonds	3,265	3,195	-	3,189	76	-	
Money-market funds	1,059	1,059	1,059	-	-	-	
Other invested assets	228	236	-	-	228	-	
UnitedHealth Group common stock	793	670	793	-	-	-	
Mutual funds	58	58	58	-	-	-	
Unaffiliated common stock	126	126	126	-	-	-	
Preferred stock	11	10		11			
Total bonds, short-term investments,							
preferred stock and other invested assets	9,182	8,951	2,578	6,300	304	\$ -	
			Decembe	er 31, 2013			
						Not	
						Practical	

Types of Financial Investment	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practical Carrying Value
U.S. government and agency securities	\$ 1,826	\$ 1,831	\$ 555	\$ 1,271	\$ -	\$ -
State and agency municipalities	1,370	1,357	-	1,370	-	-
City and county municipalities	942	941	-	942	-	-
Corporate bonds	3,361	3,305	-	3,288	73	-
Money-market funds	594	594	594	-	-	-
Other invested assets	235	235	-	-	235	-
UnitedHealth Group common stock	728	632	728	-	-	-
Mutual funds	56	56	56	-	-	-
Unaffiliated common stock	124	124	124	-	-	-
Preferred stock	11	10		11		
Total bonds, short-term investments,						
preferred stock and other invested assets	9,247	9,085	2,057	6,882	308	\$ -

Included as Level 1 in U.S. government and agency securities in the fair value hierarchy table above are U.S. Treasury securities of \$542 and \$555 as of March 31, 2014 and December 31, 2013, respectively. These instruments are reflected in bonds in the statutory basis statements of admitted assets, liabilities, and capital and surplus.

Included as Level 2 in corporate bonds in the fair value hierarchy table above is commercial paper of \$1 as of March 31, 2014. Commercial paper is reflected in cash, cash equivalents and short-term investments in the statutory basis statements of admitted assets, liabilities, and capital and surplus.

There is no commercial paper included in corporate debt securities in the fair value hierarchy tables as of December 31, 2013.

C. Not Practicable to Estimate Fair Value — Not applicable.

#### 21. OTHER ITEMS

The Company elected to use rounding in reporting amounts in the notes to statutory basis financial statements.

#### A-H. No significant change.

I. Joint and Several Liabilities — Not applicable.

#### J. Risk Sharing Provisions of the Affordable Care Act

The following table presents the current year impact of risk sharing provisions of the ACA on assets, liabilities, and revenue (in millions):

a. Permanent ACA Risk Adjustment Program	:	2014
Assets  1. Premium adjustments receivable due to ACA Risk Adjustment	\$	1
Liabilities  2. Risk adjustment user fees payable for ACA Risk Adjustment 3. Premium adjustments payable due to ACA Risk Adjustment  Operations (Payable & Expanse)	\$ \$	- (1)
Operations (Revenue & Expense)  4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment  5. Reported in expenses as ACA risk adjustment user fees	\$	-
(incurred/paid)	\$	-
b. Transitional ACA Reinsurance Program		
Assets  1. Amounts recoverable for claims paid due to ACA Reinsurance 2. Amounts recoverable for claims unpaid due to ACA Reinsurance 3. Amounts receivable relating to uninsured plans for	\$ \$	-
contributions for ACA Reinsurance	\$	-
<u>Liabilities</u> 4. Claims unpaid - ceded due to ACA Reinsurance  5. Liabilities for contributions payable due to ACA Reinsurance	\$	-
<ul> <li>not reported as ceded premium</li> <li>6. Ceded reinsurance premiums payable due to ACA Reinsurance</li> <li>7. Liability for amounts held under uninsured plans contributions</li> </ul>	\$ \$	62
for ACA Reinsurance  Operations (Revenue & Expense)	\$	-
8. Ceded reinsurance premiums due to ACA Reinsurance 9. Reinsurance recoveries (income statement) due to ACA	\$	-
Reinsurance payments or expected payments  10. ACA Reinsurance contributions - not reported as ceded premium	\$ \$	- 62
c. Temporary ACA Risk Corridors Program		
Assets  1. Accrued retrospective premium due to ACA Risk Corridors Liabilities	\$	-
Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	\$	-
Operations (Revenue & Expense)  3. Effect of ACA Risk Corridors on net premium income	\$	-
<ul><li>(paid/received)</li><li>4. Effect of ACA Risk Corridors on change in reserves for rate credits</li></ul>	\$	-

#### 22. EVENTS SUBSEQUENT

Effective April 1, 2014, the Company exchanged 100% of its investment in UnitedHealth Group ("UHG") common stock (9,668,800 shares) for a number of shares of Oxford Health Insurance, Inc. ("OHI") representing a value equivalent to the fair market value of the UnitedHealth Group stock at the time of the exchange. This transaction is a tax-free exchange under Section 355 of the Internal Revenue Code. See Note 20 of these statutory basis financial statements for more information on the UHG stock. In a separate transaction done concurrently with the exchange of stock, the remaining shares of OHI, in excess of those exchanged for the UHG stock, were contributed to the Company as additional gross paid in and contributed

capital. As a result, upon completion of these transactions the Company owns 100% of OHI. These transactions were approved by the Department, the New York Department of Financial Services (DFS) and the New York Department of Health (DOH).

The fair value of the UnitedHealth Group stock and the estimated statutory equity for OHI at the time of the exchange was \$793 and \$891, respectively. As a result, the financial impacts from the stock exchange transaction described above include, a \$739 realized gain on the exchange of the stock; a \$400 unrealized loss, reflecting the reversal of unrealized gains recognized through March 31, 2014; a \$216 reduction to the deferred tax liabilities, reflecting reversal of the deferred taxes on the unrealized gain on the UnitedHealth Group stock as of March 31, 2014; and a \$123 increase in common stocks, representing the excess of the fair value of OHI received in the exchange over the carrying value of the UHG stock as of March 31, 2014. The net effect of this transaction on unassigned surplus is approximately \$338.

In addition, gross paid in and contributed capital increased approximately \$71, representing the estimated value of OHI's statutory equity in excess of the fair value of the UnitedHealth Group stock at the time of the transaction. This amount is subject to change based on the final statutory equity for OHI.

As a condition for the approval from DFS and DOH, the Company was required to terminate its quota-share reinsurance agreement with OHI. As a result, the reinsurance agreement was terminated effective April 1, 2014, with full and final settlement of all liabilities under the agreement as of the effective date. No gain or loss was recognized as a result of this commutation.

There are no other events subsequent to March 31, 2014 that require disclosure.

#### 23. REINSURANCE

A-C. No significant change.

#### 24. RETROSPECTIVELY RATED CONTRACTS AND CONTRACTS SUBJECT TO REDETERMINATION

**A-B.** No significant change.

C. The Company has Medicare Part D program business which is subject to a retrospective rating feature related to Part D Premiums. The Company has estimated accrued retrospective premiums related to certain Part D premiums based on guidelines determined by CMS. The formula is tiered and based on the bid medical loss ratio. The amount of Part D direct premiums written for life and accident and health contracts subject to retrospective rating was approximately \$1,225 and \$4,703, representing 12% of total direct premiums written for life and accident and health contracts as of both March 31, 2014 and December 31, 2013.

The Company has a contract with the American Association of Retired Persons ("AARP") and the underwriting results to this contract are recorded as an increase or decrease in the reserve for experience rated refunds. If cumulative net losses were to exceed that part of the experience rated refund liability attributable to AARP, the Company would be required to fund the deficit. Any deficit the Company funded could be recovered by underwriting gains in future periods. When the Company entered into the AARP contract, the Company assumed the policy liabilities related to the AARP program and received cash, investments and premium receivables from the previous insurance carrier equal to the carrying value of those liabilities as of the contract inception date. The amount of the AARP direct premium written for life and accident and health contracts subject to retrospective rating was \$2,010 and \$7,190 representing 19% and 18% of total direct premiums written for life and accident and health contracts as of March 31, 2014 and December 31, 2013, respectively.

**D.** The Company is required to maintain specific minimum loss ratios. These minimum loss ratios apply to comprehensive major medical coverage and vary depending on group size. The following table discloses the minimum medical loss ratio rebates required pursuant to the Health Reform Legislation for the three months ended March 31, 2014 and the year ended December 31, 2013 (in millions):

		2 Small		3	4 Other	
	1	Small Group		Large Group	Categories	5
	Individual	Employ	er E	Employer	with Rebates	Total
Prior reporting year:						
(1) Medical loss ratio rebates incurred	\$ -	\$ 3	33 \$	12	\$ -	\$ 45
(2) Medical loss ratio rebates paid	-	2	27	37	-	64
(3) Medical loss rebates unpaid	-	2	26	16	-	42
(4) Plus reinsurance assumed amounts	XXX	XXX		XXX	XXX	3
(5) Less reinsurance ceded amounts	XXX	XXX		XXX	XXX	-
(6) Rebates unpaid net of reinsurance	XXX	XXX		XXX	XXX	45
Current reporting year-to-date:						
(7) Medical loss ratio rebates incurred	\$ -	\$	6 \$	5 2	\$ -	\$ 8
(8) Medical loss ratio rebates paid	-	-		-	-	-
(9) Medical loss rebates unpaid	-	3	32	18	-	50
(10) Plus reinsurance assumed amounts	XXX	XXX		XXX	XXX	3
(11) Less reinsurance ceded amounts	XXX	XXX		XXX	XXX	-
(12) Rebates unpaid net of reinsurance	XXX	XXX		XXX	XXX	53

The Company recorded \$53 and \$45 of estimated rebates as of March 31, 2014 and December 31, 2013, respectively, which is included in provision for experience rating refunds in the statutory basis statements of admitted assets, liabilities, and capital and surplus.

Pursuant to Health Care Reform changes effective for contract years beginning in 2014, the Company is required to maintain a specific minimum medical loss ratio on its Medicare contracts. The Company's actual medical loss ratios were in excess of the minimum requirements and, as a result, no minimum medical loss ratio liability for Medicare was required to be established as March 31, 2014.

#### 25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

This disclosure only relates to accident and health contracts. The reserve for life contracts and annuity life contracts are presented in Note 31. The changes in loss adjustment expenses are presented in Note 35.

Changes in estimates related to the prior year incurred claims are included in disability benefits and benefits under accident and health insurance contracts-net in the current year in the accompanying statutory basis statements of operations. The following table summarizes changes in aggregate reserves for accident and health contracts and contract claims for accident and health policies for the three months ended March 31, 2014 and the year ended December 31, 2013 (in millions):

	March 31, 2014	<b>December 31, 2013</b>
Unpaid aggregate reserves for accident and health and contract claims for accident and health policies at January 1	\$ 4,646	\$ 4,478
Incurred benefits related to: Current year Prior years  Total incurred	9,803 (241)	
Paid claims related to: Current year Prior years	9,562 5,349 3,756	31,230
Total paid  Unpaid aggregate reserves for accident and health and	9,105	35,221
contract claims for accident and health policies	5,102	4,646
Unearned premium reserve Active life reserves Other	149 463 	147 454 
Total aggregate reserves for accident and health and contract claims for accident and health policies	\$ 5,714	\$ 5,247

The liability for unpaid aggregate reserves for accident and health contracts and contract claims for accident and health policies as of December 31, 2013 was approximately \$4,646. As of March 31, 2014, approximately \$3,756 has been paid for incurred claims attributable to insured events of prior years. Reserves remaining for prior years are now approximately \$649 as a result of re-estimation of unpaid claims. Therefore, there has been approximately \$241 favorable prior-year development since December 31, 2013 to March 31, 2014.

The primary drivers consist of favorable development as a result of ongoing analysis of loss development trends and better than expected actual claims experience. At December 31, 2013, the Company recorded approximately \$415 of favorable development related to insured events of prior years primarily as a result of ongoing analysis of loss development trends and changes to the provider settlement reserves. Original estimates are increased or decreased, as additional information becomes known regarding individual claims. The favorable development also impacts the original estimates and calculations for retrospectively rated policies, including the medical loss ratio rebate accrual. As a result of the prior year effects, on a regular basis, the Company adjusts revenue and the corresponding liability and/or receivable related to retrospectively rated policies, including the medical loss ratio rebate accrual and the impact of the change is included as a component of change in premiums for life and accident and health contracts - net in the statutory basis statements of operations.

#### 26. INTERCOMPANY POOLING ARRANGEMENTS

A-G. No significant change.

## 27. STRUCTURED SETTLEMENTS

**A–B.** No significant change.

### 28. HEALTH CARE AND OTHER AMOUNTS RECEIVABLE

**A–B.** No significant change.

#### 29. PARTICIPATING POLICIES

No significant change.

#### 30. PREMIUM DEFICIENCY RESERVES

The following table summarizes the Company's premium deficiency reserves as of March 31, 2014 and December 31, 2013 (in millions):

	March 31, 2014
Liability carried for premium deficiency reserves	_ \$ -
2. Date of the most recent evaluation of this liability	3/31/2014
3. Was anticipated investment income utilized in this calculation?	Yes X No
Liability carried for premium deficiency reserves	December 31, 2013 \$ -
2. Date of the most recent evaluation of this liability	12/31/2013
3. Was anticipated investment income utilized in this calculation?	Yes X No

## 31. RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS

No significant change.

# 32. ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT-TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS

A-G. No significant change.

#### 33. PREMIUM AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED

No significant change.

## 34. SEPARATE ACCOUNTS

**A–C.** No significant change.

## 35. LOSS/CLAIM ADJUSTMENT EXPENSES

No significant change.

## **GENERAL INTERROGATORIES**

## PART 1 - COMMON INTERROGATORIES

## **GENERAL**

1.1	Did the reporting entity experience any material transactions requiring Domicile, as required by the Model Act?	g the filing of Dis	closure of Material Trans	sactions with	the Sta	te of		Yes [	] [	No [X]
1.2	If yes, has the report been filed with the domiciliary state?							Yes [	] [	No [ ]
2.1	Has any change been made during the year of this statement in the oreporting entity?							Yes [	] [	No [ X ]
2.2	If yes, date of change:									
3.1	Is the reporting entity a member of an Insurance Holding Company S is an insurer?  If yes, complete Schedule Y, Parts 1 and 1A.						nich	Yes [ X	] [	No [ ]
3.2	Have there been any substantial changes in the organizational chart	since the prior q	uarter end?					Yes [	] [	No [ X ]
3.3	If the response to 3.2 is yes, provide a brief description of those char	nges.								
4.1	Has the reporting entity been a party to a merger or consolidation du	uring the period o	covered by this statemen	t?				Yes [	] [	No [X]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state ceased to exist as a result of the merger or consolidation.	te of domicile (us	e two letter state abbrev	iation) for any	entity	that has	3			
	1 Name of Entity		2 NAIC Company Code	3 State of D	omicile					
5.	If the reporting entity is subject to a management agreement, including in-fact, or similar agreement, have there been any significant change of the significant changes of the signifi						Yes [	] No [	Х]	N/A [
6.1	State as of what date the latest financial examination of the reporting	g entity was made	e or is being made				<u>-</u>	12/	31/2	2011
6.2	State the as of date that the latest financial examination report becardate should be the date of the examined balance sheet and not the							12/	′31/2	2011
6.3	State as of what date the latest financial examination report became the reporting entity. This is the release date or completion date of the date).	ne examination re	eport and not the date of	the examinat	tion (ba	lance sh	heet	12/	′03/2	2012
6.4 6.5	By what department or departments? Connecticut Department of Insurance Have all financial statement adjustments within the latest financial ex statement filed with Departments?	kamination report	been accounted for in a	ı subsequent	financia	al 	Yes [	] No [	]	N/A [ X ]
6.6	Have all of the recommendations within the latest financial examinati	ion report been o	complied with?				Yes [ X	] No [	]	N/A [
7.1	Has this reporting entity had any Certificates of Authority, licenses or revoked by any governmental entity during the reporting period?							Yes [	] [	No [ X ]
7.2	If yes, give full information:									
8.1	Is the company a subsidiary of a bank holding company regulated by	the Federal Res	serve Board?					Yes [	] [	No [ X ]
8.2	If response to 8.1 is yes, please identify the name of the bank holding	g company.								
8.3	Is the company affiliated with one or more banks, thrifts or securities	firms?						Yes [ X	] [	No [ ]
8.4	If response to 8.3 is yes, please provide below the names and locatic regulatory services agency [i.e. the Federal Reserve Board (FRB), t Insurance Corporation (FDIC) and the Securities Exchange Commission	the Office of the	Comptroller of the Curre	ncy (OCC), th	ne Fede	ral Depo				
	1 Affiliata Nama		2		3	4	5	6	]	
	Affiliate Name  Optum Bank, Inc.	Salt Lake City	_ocation (City, State) , UT		FRB NO	OCC N0	FDIC	SEC NO	1	
			,					T	]	

# **GENERAL INTERROGATORIES**

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?	Yes [ X ] No [ ]
9.11		
9.2	Has the code of ethics for senior managers been amended?	Yes [ ] No [ X ]
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).	
9.3 9.31	Have any provisions of the code of ethics been waived for any of the specified officers?	Yes [ ] No [ X ]
	FINANCIAL	
10.1 10.2	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?	
	INVESTMENT	
11.1 11.2	use by another person? (Exclude securities under securities lending agreements.)	Yes [ ] No [ X ]
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:	0
13.	Amount of real estate and mortgages held in short-term investments:	0
14.1 14.2	Does the reporting entity have any investments in parent, subsidiaries and affiliates?	Yes [ X ] No [ ]
	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
	Bonds	\$0
	Preferred Stock	\$0
	Common Stock	\$1,431,177,950
	Short-Term Investments	\$0
	Mortgage Loans on Real Estate         \$         0           All Other         \$         0	\$0 \$0
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)\$	\$0 \$1,431,177,950
	Total Investment in Parent included in Lines 14.21 to 14.26 above	\$670,005,913
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?	Yes [ ] No [ X ]
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?	Yes [ ] No [ ]

## **GENERAL INTERROGATORIES**

10.	For the reporting entity's security lending p	nogram, state the amount of the	e following as of the current statem	eni uale.		
	16.1 Total fair value of re	invested collateral assets report	ted on Schedule DL, Parts 1 and 2.		\$	0
	16.2 Total book adjusted	carrying value of reinvested col	lateral assets reported on Schedule	e DL, Parts 1 and 2	\$	0
	16.3 Total payable for see	curities lending reported on the	liability page.		\$	0
17. 17.1	Excluding items in Schedule E - Part 3 - S offices, vaults or safety deposit boxes, w custodial agreement with a qualified ban Outsourcing of Critical Functions, Custor For all agreements that comply with the re	ere all stocks, bonds and other k or trust company in accordan lial or Safekeeping Agreements	securities, owned throughout the co ce with Section 1, III - General Exa s of the NAIC Financial Condition E	urrent year held pursuant to a mination Considerations, F. xaminers Handbook?		1
	1			2		
	Name of Custoo	lian(s)	Custo	dian Address		
	State Street Bank		801 Pennsylvania, Kansas City,	MO 64105		
	Northern Trust		50 S. LaSalle, Chicago, IL 6067	5		
	Bank of New York Mellon		Global Liquidity Services, 1 Wa	II St, 14th Floor, New York N	Y 10286 .	
17.2	For all agreements that do not comply with location and a complete explanation:	n the requirements of the NAIC	Financial Condition Examiners Har	ndbook, provide the name,		
	1	2		3		
	Name(s)	Location(s)	Compl	ete Explanation(s)		
	Have there been any changes, including r If yes, give full information relating thereto	9 1	(s) identified in 17.1 during the curr	ent quarter?	Yes [ ] No [ X	]
	1	2	3	4		
	Old Custodian	New Custodian	Date of Change	Reason		
17.1 FG S S N B B L 17.2 FG L 17.3 H.17.4 If L 17.5 Id	Identify all investment advisors, brokers/di handle securities and have authority to m			ccess to the investment accoun	nts,	
	1 Central Registration Denository	2 Name(s)		3 Address		

1	2	3
Central Registration Depository	Name(s)	Address
109905	Advantus Capital Management	400 Robert Street North St. Paul, MN 55101
107105	BlackRock Financial Management, Inc	55 East 52nd Street, NY, NY 10055
107423	Conning & Company	One Financial Plaza, 13th Floor, Hartford, CT 06103
152294	GSO Capital Advisors LLC	280 Park Avenue New York, NY 10017
107038	JPMorgan Investment Management Inc.	245 Park Avenue New York, NY 10167
113972	Standish Mellon Asset Management Company	201 Washington Street Suite 2900 Boston, MA 02108-4408 .
106595	Wellington Management Company, LLP	280 Congress Street, Boston MA 02210
104518	Deutsche Investment Management Americas Inc.	345 Park Avenue, New York, NY 10154
	-	

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?
18.2 If no, list exceptions:

# **GENERAL INTERROGATORIES**

## PART 2 - LIFE & HEALTH

1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1 Amount
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	50
	1.12 Residential Mortgages	50
	1.13 Commercial Mortgages	50
	1.14 Total Mortgages in Good Standing	<u> </u>
	Add to Too Market to Control to the	
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	50_
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	50
	1.32 Residential Mortgages	0
	1.33 Commercial Mortgages	50
	1.34 Total Mortgages with Interest Overdue more than Three Months	<u> </u>
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	0
	1.42 Residential Mortgages	50
	1.43 Commercial Mortgages	50
	1.44 Total Mortgages in Process of Foreclosure	50
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	50
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	0
	1.62 Residential Mortgages	50
	1.63 Commercial Mortgages	50
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	<u> </u>
2.	Operating Percentages:	
	2.1 A&H loss percent	84.200 %
	2.2 A&H cost containment percent	1.600 %
	2.3 A&H expense percent excluding cost containment expenses	16.800 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [ X ]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	0
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [ X ]

# **SCHEDULE S - CEDED REINSURANCE**

Showing All New Reinsurar	nce Treaties	- Current Yea	ar to Date	
	_	•		

			Showing All New Reinsurance Treat	ico cui	TOTIL TOL	i to Bato		
1	2	3	4 5		6	7	8	9
					-			Effective
								Lilective
							Certified	Date of
NAIC				ary Rein	vne of		Reinsurer	Date of Certified Reinsurer
INAIC					ype oi		T CITISUICI	Certified
Company Code	ID Number	Effective	Domicili	ary   Rein	isurance		Rating (1 through 6)	Reinsurer
Code	Number	Date	Name of Reinsurer Jurisdict	ion C	eded:	Type of Reinsurer	(1 through 6)	Rating
0000	TTGTTTDGT	Date	Hame of Homodrof	1011	oucu	Type of Nemouro	(Tanough o)	rtating
	······							
	· · · · · · · · · · · · · · · · · · ·	+						
		+						
	· · · · · · · · · · · · · · · · · · ·	+						
		· <del> </del>						
L		1						
[		T						
		+						
		4					,	
	•	<b>†</b>						
·		+						
	-							
	· · · · · · · · · · · · · · · · · · ·							
		+						
	· · · · · · · · · · · · · · · · · · ·	<del></del>						
				<b></b>				
	•							
				Т				
		+					,	
L		1		L				
		+						
		<b>.</b>						
L		1		l				
		+						
		<u> </u>						
		1						
		T						
ļ		+						
		4					,l	
		·						
		-+						
	· · · · · · · · · · · · · · · · · · ·	+						
		+						
		1						
		T						
		-+						
		4					,l	
		<b>†</b>						
	·····	+						
		1						
		1						

## **SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS**

Current Year To Date - Allocated by States and Territories

Status			arrent rear	To Date - Alloce	ated by States a	Direct Bus	ness Only		
April			1			4	5	6	7
Activate				2	3	Health Insurance			
Authors						Premiums,		Total	
Commons			Active	Life Insurance	Annuity	Membership			Deposit-Type
2 Ambra		·			Considerations				Contracts
3		_				, ,		, ,	0
4. Adamses AA I			L				0		0
Section   Colores			L				 		0
6   Coverson   C     1,52,68   D   29 125 625   D   289 625 688				, .			0		0
7. Connections O'Controls   De   1.3, 27.744   0   1.5, 27.744   0   2.5, 27.744   0									0
8. Delicance				, , ,					0
9 Detect of Courses					0		0		0
10   Five   Five   1			L		0			, ,	0
12   Palmari	10.	FloridaFL	L		0	1,229,048,483		1,231,503,887	0
1-30   140	11.	Georgia GA	L	692,416	0	282,829,519	0	283,521,935	0
14.   Bironis   1.   1.   1.   1.   1.   1.   1.   1	12.		L	39,808	0	152,061,552	0	152, 101, 360	0
15   Fordame	13.	IdahoID	L	29,941	0	46,724,333	0	46,754,274	0
16   Invas	14.		L	, , ,	0		0		0
17   Karnes   KS									0
16. Renkoly			L						0
191   Louisirum			_						0
20		,							0
21									0
22   Moringen   Mi			L						0
22. Minrecota			L						0
24			L					, ,	0
25   Mississippi   MS			I	, , , , , , , , , , , , , , , , , , , ,				, ,	
20									0
27									0
28 Nerbasta			L	, , .				, ,	0
New Hampshire			L	,	0			, ,	L0
31 Now Jersey	29.	Nevada NV			0	54,514,385		55,073,641	0
32   New Mexico   NM				, , ,				, ,	0
33 New York								, ,	0
34 North Carolina									0
38			N						0
38. Ohio.			<u>-</u>	, , ,				, ,	0
37			<u>-</u>			, ,		, ,	0
38   Oregon				1,152,410				, ,	0
30			_					, ,	0
44   South Caroline   SC			L	,				, ,	0
41   South Carolina   SC		•	L					, ,	0
42   South Delicota   SD   L   9,996   0   6,703,494   0   6,713,490     43   Tennessee   TN   L   631,881   0   140,586,855   0   141,270,486     44   Texas   TX   L   3,723,376   0   976,295,677   0   580,018,833     45   Ush   UT   L   222,773   0   79,016,555   0   79,249,128     46   Vermont   VT   L   4,714   0   20,286,516   0   20,281,230     47   Virginia   VA   L   416,057   0   253,739,940   0   254,155,997     48   Washington   WA   L   281,655   0   201,191,525   0   201,473,180     49   West Virginia   WV   L   336,583   0   33,184,666   0   39,224,449     50   Wisconsin   WI   L   1,775,524   0   287,685,594   0   289,11,18     51   Wyoning   WY   L   27,878   0   77,762,566   0   17,700,514     52   American Samoa   AS   L   0   0   0   590,688   0   53,38     54   Puetro Rico   PR   L   423   0   3,315,219   0   3,315,42     55   US Virgin Islands   VI   L   61,553   0   10,776,965     56   US Virgin Islands   WP   L   0   0   72,068   0   72,068     57   Canada   CAN   N   0   0   72,068   0   72,068     59   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP   L   0   0   0   0   0   0   0     50   Subtotal   Souther Mariana Islands   MP								, ,	0
43   Tennessee			I	9 996		, , ,			0
44   Texas			L				0		0
46		Texas TX	L		0		0		0
47   Virginia	45.		L		0		0		0
48   Washington	46.	Vermont VT	L	4,714	0	20,286,516	0	20,291,230	0
49   West Virginia   WV	47.	VirginiaVA	L	416,057	0	253,739,940	0	254 , 155 , 997	0
50   Wisconsin	48.		L	,	0		0		0
51   Wyoming			L	,	0		0		0
52   American Samoa			L	, ,	0		0		0
Sociation			<u>-</u>	,				, ,	0
54   Puerto Rico			L				0		0
55			L				0	,	0
56			L				٥		0
57   Canada			L				0 ^	, ,	0
Search   Aggregate Other Aliens			N			,	 n	,	0
Subtotal							ں <u>۔۔۔۔۔۔</u> ۱		n
90.   Reporting entity contributions for employee benefits plans							0	, ,	0
Dividends or refunds applied to purchase paid-up additions and annuities.			, ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , , , , , , , , , , , , , , , ,		, , , , , , , , , , , , , , , , , , , ,	
additions and annuities		plans	XXX	0	0	0	0	0	0
92. Dividends or refunds applied to shorten endowment or premium paying period.  93. Premium or annuity considerations waived under disability or other contract provisions.  94. Aggregate or other amounts not allocable by State.  95. Totals (Direct Business).  96. Plus Reinsurance Assumed.  97. Totals (All Business).  98. Less Reinsurance Ceded.  99. Totals (All Business) less Reinsurance Ceded  99. Totals (All Business) less Reinsurance Ceded  90. Totals (All Business) less Reinsurance Ceded  91. Totals (All Business) less Reinsurance Ceded  92. Totals (All Business) less Reinsurance Ceded  93. Totals (All Business) less Reinsurance Ceded  94. XXX.  95. Totals (All Business) less Reinsurance Ceded  95. Totals (All Business) less Reinsurance Ceded  96. DETAILS OF WRITE-INS  97. Totals (All Business) less Reinsurance Ceded  97. Totals (All Business) less Reinsurance Ceded  98. Less Reinsurance Ceded  99. Totals (Lines 58001 through 58003 plus  99. Totals (Lines 58001 through 58003 plus  99. Totals (Lines 58001 through 58003 plus  99. Totals (Lines 58001 through 5403 plus 9498)(Line  90. O	91.								
or premium paying period.			XXX	0	0	0	0	ļ0	0
93. Premium or annuity considerations waived under disability or other contract provisions.	92.		<b>VVV</b>	^	^		•	_	_
disability or other contract provisions.	03			0	0		0	l0	0
94. Aggregate or other amounts not allocable by State.         XXX         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         0         10,029,961,166         0         0         10,059,830,572         0         1         2,24,431,474         0         1,224,431,474         0         1,224,431,474         0         1,224,431,474         0         1,224,431,474         0         1,224,431,474         0         11,284,282,046         0         11,284,382,640         0         11,284,282,046         0         11,284,382,640         0         11,284,282,046         0         11,284,382,640         0         11,284,382,640         0         11,284,382,046         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,382,640         0         11,284,3	ჟა.		XXX	n	n	n	n	n	n
95. Totals (Direct Business)	94	·							0
96. Plus Reinsurance Assumed         XXX         0         0         1,224,431,474         0         1,224,431,474           97. Totals (All Business)         XXX         29,869,406         0         11,254,332,640         0         .11,284,262,046           98. Less Reinsurance Ceded         XXX         291,023         0         43,050,075         0         43,341,098           99. Totals (All Business) less Reinsurance Ceded         XXX         29,578,383         0         11,211,342,565         0         11,240,920,948           DETAILS OF WRITE-INS         XXX         0         0         .14,311,121         0         .14,311,121         0         .14,311,121         0         .14,311,121         0         .14,311,121         0         .14,311,121         0         .14,311,121         0         .14,311,121         0         .0 </td <td></td> <td>• • • • • • • • • • • • • • • • • • • •</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>		• • • • • • • • • • • • • • • • • • • •							
97         Totals (All Business)         XXX         29,869,406         0         11,254,392,640         0         11,284,262,046           98.         Less Reinsurance Ceded         XXX         291,023         0         43,050,075         0         43,341,098           99.         Totals (All Business) less Reinsurance Ceded         XXX         29,578,383         0         11,211,342,565         0         11,240,920,948           DETAILS OF WRITE-INS         XXX         0         0         14,311,121         0         14,311,121           58001.         Premiums for Expatriate Plans         XXX         0         0         14,311,121         0         14,311,121           58093.         XXX         XXX         0         0         0         0         0         0           58998.         Summary of remaining write-ins for Line 58 from overflow page         XXX         0         0         14,311,121         0         14,311,121         0         14,311,121         0         14,311,121         0         14,311,121         0         14,311,121         0         14,311,121         0         14,311,121         0         14,311,121         0         14,311,121         0         14,311,121         0         14,311,121		· ·		, ,	0		0		0
99. Totals (All Business) less Reinsurance Ceded XXX 29,578,383 0 11,211,342,565 0 11,240,920,948  DETAILS OF WRITE-INS 58001. Premiums for Expatriate Plans XXX 0 0 14,311,121 0 14,311,121 0 14,311,121	97	Totals (All Business)		, ,	T		0		0
DETAILS OF WRITE-INS					T				0
S8001   Premiums for Expatriate Plans	99.	,	XXX	29,578,383	0	11,211,342,565	0	11,240,920,948	0
S8002									
S8003		Premiums for Expatriate Plans		0	0	14,311,121	0	14,311,121	0
58998. Summary of remaining write-ins for Line 58 from overflow page       XXX       0									
overflow page         XXX         0         0         0         0         0         0           58999. Totals (Lines 58001 through 58003 plus         XXX         0         0         14,311,121         0         14,311,121           9401.         XXX         0         0         14,311,121         0         14,311,121           9402.         XXX         0         0         0         0         0         0           9403.         XXX         0         0         0         0         0         0         0           9499.         Totals (Lines 9401 through 9403 plus 9498)(Line         XXX         0         0         0         0         0         0           94 above)         XXX         0         0         0         0         0         0         0		Cummon of remaining with the fact 1 - 50 f	XXX						
S8999. Totals (Lines 58001 through 58003 plus   S8998)(Line 58 above)	58998.	,	YYY	^	^	0	^	^	^
58998)(Line 58 above)     XXX     0     0     14,311,121     0     14,311,121       9401.     XXX       9402.     XXX       9403.     XXX       9498. Summary of remaining write-ins for Line 94 from overflow page.     XXX     0     0     0     0     0       9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)     XXX     0     0     0     0     0     0	58000	· · · · · · · · · · · · · · · · · · ·		<sup>0</sup>	o	U	0	ļ	<sup>0</sup>
9401	JUJJJ.		XXX	n	n	14 311 121	n	14 311 121	0
9402	9401	,		L	L	11,011,121		11,011,121	
9403.									
9498. Summary of remaining write-ins for Line 94 from overflow page									
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above) XXX 0 0 0 0 0 0		Summary of remaining write-ins for Line 94 from							
94 above) XXX 0 0 0 0 0 0		. •	XXX	0	0	0	0	0	0
	9499.	, , , , , , , , , , , , , , , , , , , ,	1007	_	_	_	•	_	_
	(1) 1:			•					0

<sup>(</sup>L) Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) Registered - Non-domiciled RRGs; (Q) Qualified - Q Entities eligible or approved to write Surplus Lines in the state; (N) None of the above - Not allowed to write business in the state.

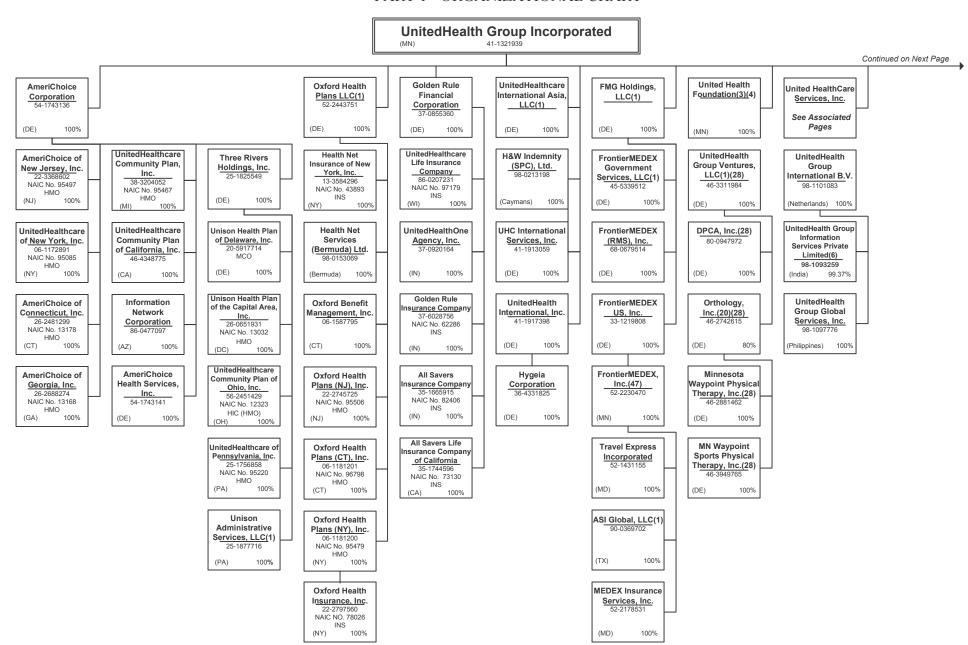
(a) Insert the number of L responses except for Canada and Other Alien.

The basis of the allocation by state is the residency of the member

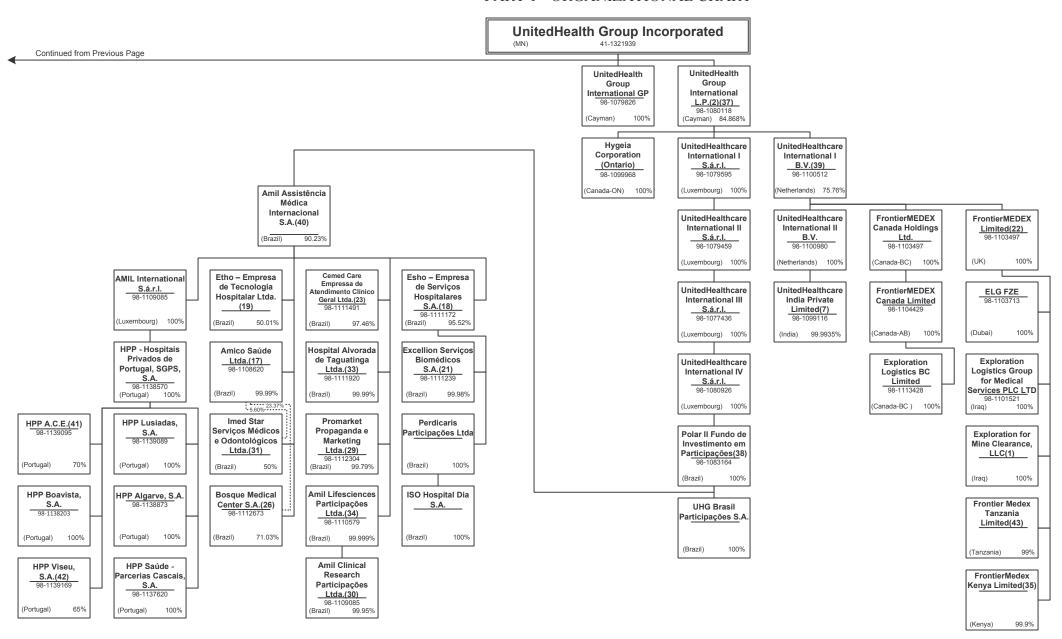
 $\overline{\sim}$ 

#### STATEMENT AS OF MARCH 31, 2014 OF THE UnitedHealthcare Insurance Company

### SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP



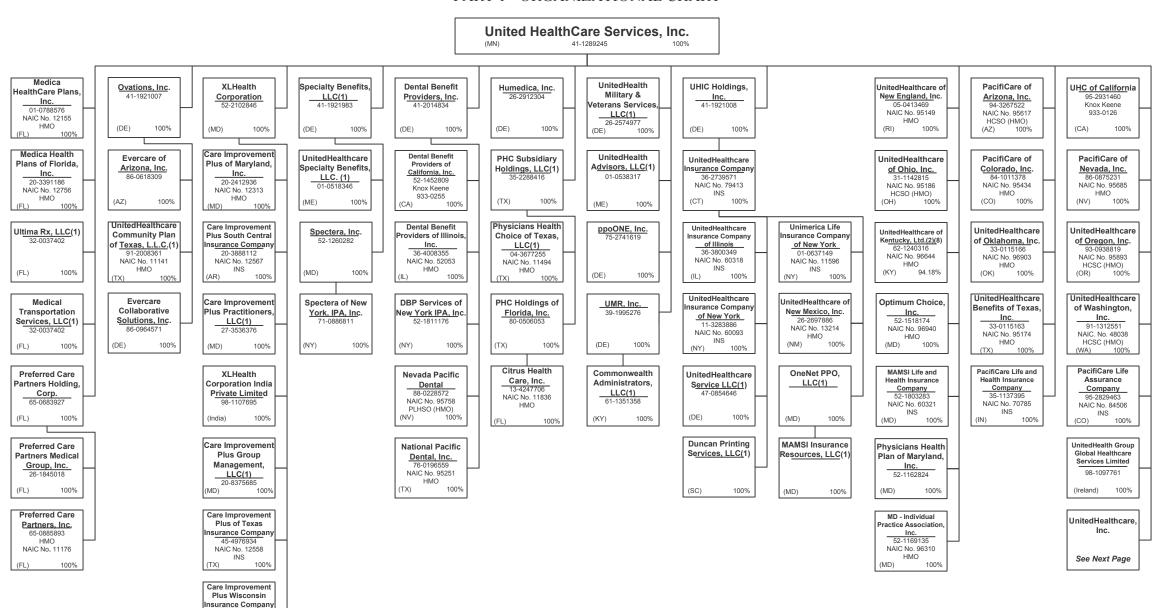
#### SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP



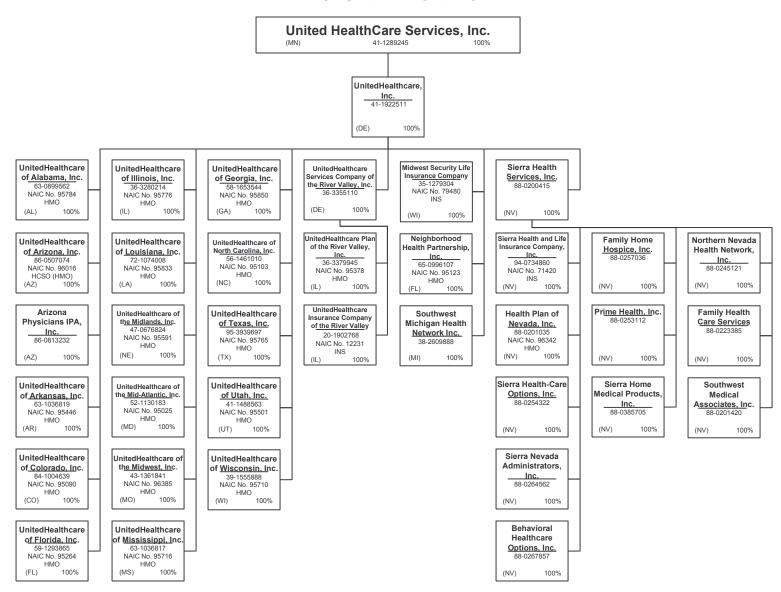
27-5038136 NAIC No. 14041 INS (WI) 100

#### STATEMENT AS OF MARCH 31, 2014 OF THE UnitedHealthcare Insurance Company

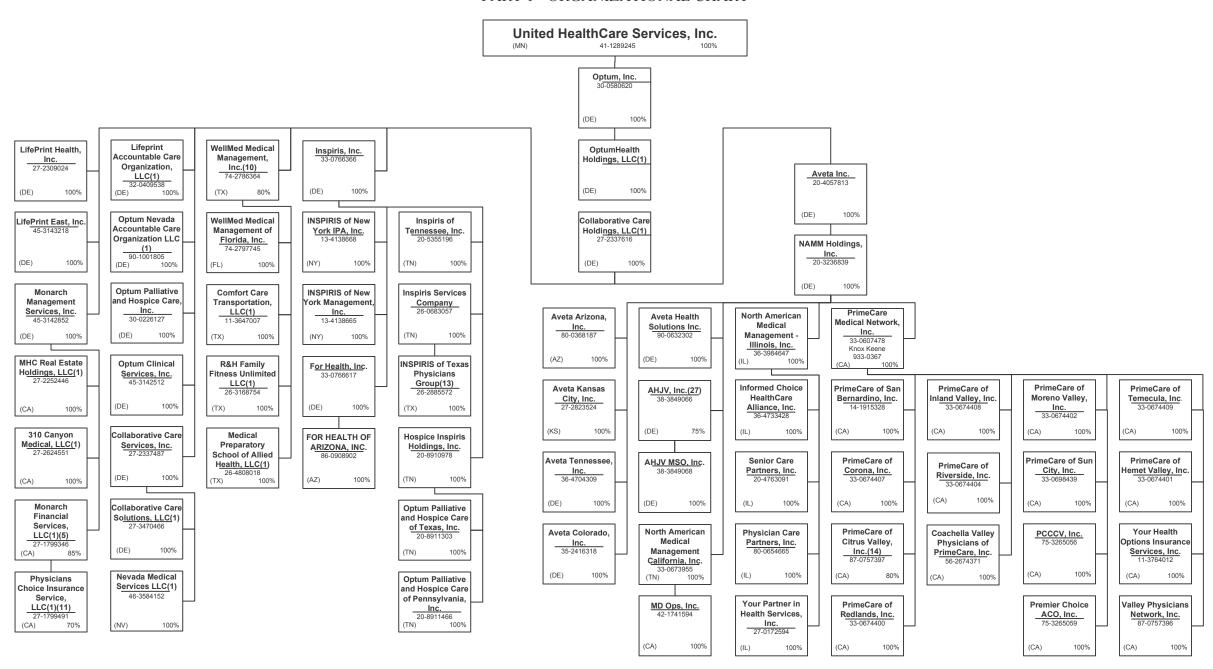
## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP



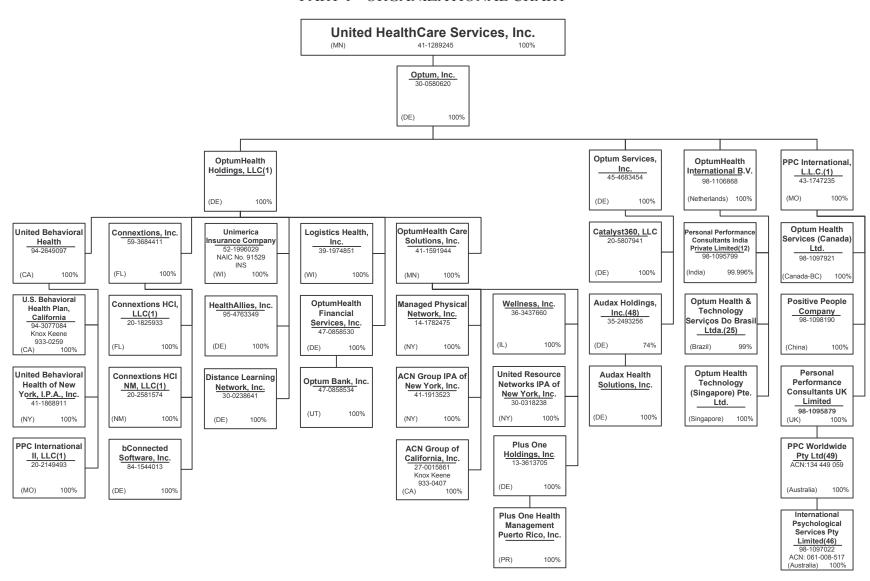
## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP



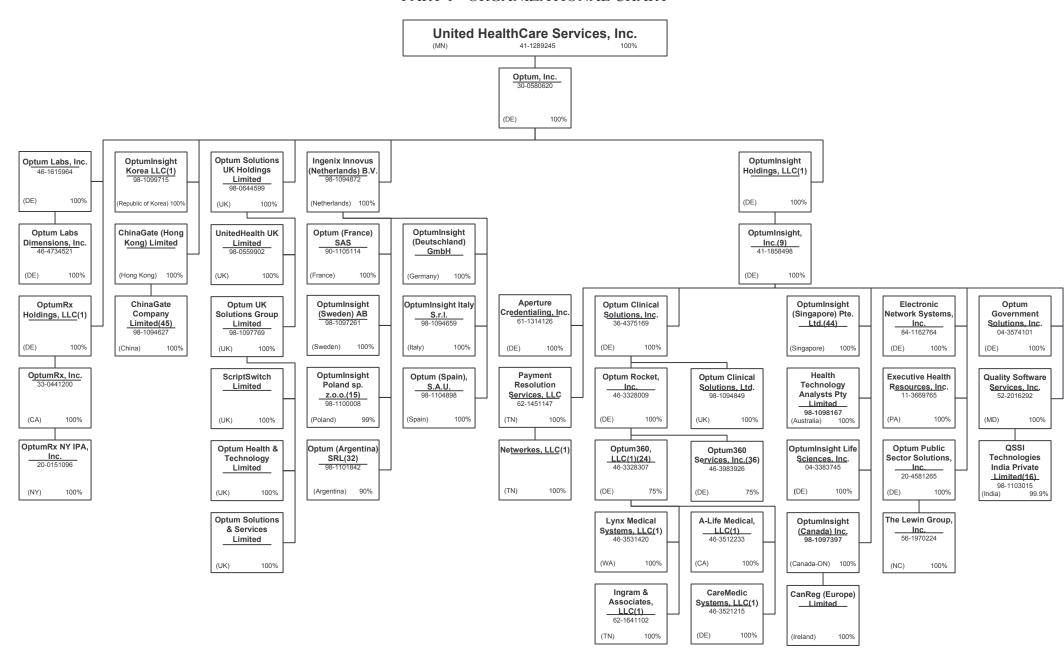
#### SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP



## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP



#### SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP



### SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

#### PART 1 - ORGANIZATIONAL CHART

#### **Notes**

All legal entities on the Organization Chart are Corporations unless otherwise indicated.

- (1) Entity is a Limited Liability Company
- (2) Entity is a Partnership
- (3) Entity is a Non-Profit Corporation
- (4) Control of the Foundation is based on sole membership, not the ownership of voting securities
- (5) Monarch Financial Services, LLC is 85% owned by Monarch Management Services, Inc. and 15% owned by external shareholders.
- (6) UnitedHealth Group Information Services Private Limited is 99.37% owned by UnitedHealth Group International B.V.. The remaining 0.63% is owned by UnitedHealth International, Inc.
- (7) United Healthcare India Private Limited is 99.9935% owned by UnitedHealthcare International II B.V. and 0.0048% owned by UnitedHealth International, Inc.
- (8) General partnership interests are held by United HealthCare Services, Inc. (89.77%) and by UnitedHealthcare, Inc. (10.23%). United HealthCare Services, Inc. also holds 100% of the limited partnership interests. When combining general and limited partner interests, United HealthCare Services, Inc. owns 94.18% and UnitedHealthcare, Inc. owns 5.83%.
- (9) Branch office located in Abut Dhabi, UAE.
- (10) WellMed Medical Management, Inc. is 80% owned by Collaborative Care Holdings, LLC and 20% owned by WMG Healthcare Partners, L.P.
- (11) Physicians Choice Insurance Service, LLC is 70% owned by Monarch Financial Services, LLC and 30% owned by external shareholders.
- (12) Personal Performance Consultants India Private Limited is 99.996% owned by OptumHealth International B.V. and 0.004 % owned by United Behavioral Health
- (13) INSPIRIS of Texas Physicians Group is a Texas non-profit (taxable) whose sole member is Inspiris Services Company.
- (14) PrimeCare of Citrus Valley, Inc. is 80% owned by PrimeCare Medical Network, Inc. and 20% owned by Citrus Valley Medical Associates, Inc.
- (15) OptumInsight Poland sp. z.o.o. is 99% owned by Ingenix Innovus (Netherlands) B.V. The remaining 1% is owned by OptumInsight, Inc.
- (16) QSSI Technologies India Private Limited is 99.9% owned by Quality Software Services, Inc. and 0.1% owned by an Indian citizen.
- (17) Amico Saúde Ltda. is 99.99% owned by Amil Assistência Médica Internacional S.A. and the remaining percentage is owned by and officer of Amil.

- (18) Esho Empresa de Serviços Hospitalares S.A is 95.52% owned by Amil Assistência Médica Internacional S.A.; 2.84% owned by Amico Saúde Ltda.; 0.0001% owned by Treasury Shares and 1.62% owned by external shareholders.
- (19) Etho Empresa de Technologia Hospitalar Ltda. 50.01% owned by Amil Assistência Médica Internacional S.A. and 49.99% owned by an external shareholder.
- (20) Orthology, Inc. is 80% owned by UnitedHealth Group Ventures, LLC and 20% owned by external shareholders.
- (21) Excellion Serviços Biomédicos S.A.is 99.98% owned by Esho Empresa de Serviços Hospitalares S.A and 0.02% owned by external shareholders.
- (22) Branch offices in Iraq and Uganda.
- (23) Cemed Care Empressa de Atendimento Clínico Geral Ltda. Is 97.63% owned by Amil Assistência Médica Internacional S.A., 2.36% owned by Amico Saúde Ltd. and 0.000001% owned by an officer of Amil.
- (24) Optum 360, LLC is 75% owned by Optum Rocket, Inc. and 25% owned by an external interest holder.
- (25) Optum Health & Technology Serviços Do Brasil Ltda. is 99% owned byOptumHealth International B.V. and 1 % owned by OptumInsight, Inc.
- (26) Bosque Medical Center S.A. is 71.03% owned by Amil Assistência Médica Internacional S.A.; 23.37% owned by Amico Saúde Ltd. and 5.60% owned by Esho Empresa de Serviços Hospitalares S.A.
- (27) AHJV, Inc. is 75% owned by NAMM Holdings, Inc. and 25% owned by Humana, Inc.
- (28) Entity is majority-owned by UHG or one of its affiliates. Corporate secretarial services for this entity are the responsibility of the portfolio company.
- (29) Promarket Propaganda e Marketing Ltda.is 99.79% owned by Amil Assistência Médica Internacional S.A and 0.21% owned by Amico Saúde Ltd.
- (30) Amil Clinical Research Participações Ltda. is 99.95% owned by Amil Lifesciences Participações Ltda. and .05% owned by an officer of Amil.
- (31) Imed Star Serviços Médicos e Odontológicos Ltda.is 50% owned by Amil Assistência Médica Internacional S.A and 50% owned by Amico Saúde Ltd.
- (32) Optum Argentina is 90% owned by Ingenix Innovus (Netherlands) BV and 10% owned by ScriptSwitch Holdings Limited.
- (33) Hospital Alvorada Taguatinga Ltda. Is 99.99% owned by Amil Assistência Médica Internacional S.A. and 0.000001% owned by an officer of Amil.
- (34) Amil Lifesciences Participações Ltda. Is 99.99928% owned by Amil Assistência Médica Internacional S.A and 0.00072% owned by an officer of Amil.

- (35) FrontierMedex Kenya Limited is 99.9% owned by FrontierMEDEX Limited and 0.1% owned by a director of Frontier Medex Kenya Limited.
- (36) Optum360 Services, Inc. is 75% owned by Optum Rocket, Inc. and 25% owned by an external interest holder
- (37) The limited partners of UnitedHealth Group International, L.P. include FMG Holdings, LLC (14.929%), Hygeia Corporation (DE) (0.203%) and UnitedHealth Group Incorporated (84.868%). UnitedHealth Group International GP is the general partner of UnitedHealth Group International. L.P.
- (38) Polar II Fundo de Investimento em Participações is a Brazilian private equity investment fund incorporated in the form of a closed-end condominium.
- (39) UnitedHealthcare International I, B.V. is 75.76% owned by UnitedHealth Group International L.P. and 24.24% owned by UnitedHealth Group International B.V.
- (40) Amil Assistência Médica Internacional S.A. is 90.23% owned by Polar II Fundo de Investimento em Participações and the remaining 9.77% is owned by the former controlling shareholders of Amil Assistência Médica Internacional S.A.
- (41) HPP A.C.E. is 70% owned by HPP Hospitais Privados de Portugal, SGPS, S.A. The remaining 30% is owned by (1) HPP Boavista, S.A.,(2) HPP Lusiadas, S.A., (3) HPP Algarve, S.A., (4) HPP Saúde Parcerias Cascais, S.A., and (5) HPP Viseu, S.A.; each owning 6%.
- (42) HPP Viseu, S.A. is 65% owned by HPP Hospitais Privados de Portugal, SGPS, S.A.. The remaining 35% is jointly owned VISABEIRA Saúde - Serviços de Saúde, S.A., VISABEIRA Participações Financeiras, SGPS, S.A., VISABEIRA Investimentos Financeiros SGPS, S.A. and Ciclorama - Estudos, Proiectos e Produções, Lda.
- (43) Frontier Medex Tanzania Limited is 99% owned by FrontierMEDEX Limited. The remaining 1% is owned by an officer of FrontierMEDEX Limited.
- (44) Branch office located in Taiwan
- (45) Liaison office located in Beijing.
- (46) Branch office located in Hong Kong.
- (47) Representative office in Beijing
- (48) The remaining 26% is owned by
- (49) Branch office located in Hong Kong.

# SCHEDULE Y

				1 /\	<b>.</b>		. OF INSURANCE	- '''						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Type	If		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
		00000	27-2624551		1		310 Canyon Medical, LLC	CA	NIA	Monarch Management Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1913523 .				ACN Group IPA of New York, Inc.	NY	NIA	OptumHealth Care Solutions, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	27-0015861				ACN Group of California, Inc.	CA	IA	OptumHealth Care Solutions, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	38-3849068				AHJV MSO. Inc.	DE	NIA	AHJV. Inc.	Ownership	.100.000	UnitedHealth Group Incorporated	
		00000	38-3849066				AHJV, Inc.	CA.	NIA	NAMM Holdings, Inc.	Ownership	75.000	UnitedHealth Group Incorporated	1
		00000	46-3512233 .				A-Life Medical, LLC	CA	NIA	Optum360, LLC	Ownership		UnitedHealth Group Incorporated	
0707Uni	itedHealth Group Incorporated	82406	35-1665915				All Savers Insurance Company	IN	I A	Golden Rule Financial Corporation	Ownership		UnitedHealth Group Incorporated	
							All Savers Life Insurance Company of							
0707 Uni	itedHealth Group Incorporated	73130	35-1744596				California	CA	IA	Golden Rule Financial Corporation	Ownership		UnitedHealth Group Incorporated	
	. touriour tir di oup moor por a tou	00000	54-1743136 .				AmeriChoice Corporation	DE	NIA	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	54-1743141 .				AmeriChoice Health Services, Inc.	DE	NIA	AmeriChoice Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
0707 Uni	itedHealth Group Incorporated	13178	26-2481299				AmeriChoice of Connecticut, Inc.	CT	IA	AmeriChoice Corporation	Ownership		UnitedHealth Group Incorporated	
	itedHealth Group Incorporated	13168	26-2688274				AmeriChoice of Georgia, Inc.	GA	IA	AmeriChoice Corporation	Ownership.	100.000	UnitedHealth Group Incorporated	
	itedHealth Group Incorporated	95497	22-3368602				AmeriChoice of New Jersey, Inc.	NJ.	IA	AmeriChoice Corporation	Ownership		UnitedHealth Group Incorporated	
										Polar II Fundo de Investimento em			om touriou aroup more por atou	
		00000	98-1108620				Amico Saúde Ltda.	BRA	NIA	Participações	Ownership	99.998	UnitedHealth Group Incorporated	2
							Amil Assistência Médica Internacional S.A.			Polar II Fundo de Investimento em				
		00000					The state of the s	BRA	NIA	Participações	Ownership	90.230	UnitedHealth Group Incorporated	2
							Amil Clinical Research Participações Ltda.			ur trorpayooo			on touriour in droup moorporatou	<b>-</b>
		00000	98-1109085 .				Tamiri orinidar noccaron rai crospayoco Etaa.	BRA	NIA	Amil Lifesciences Participações Ltda	Ownership	99.950	UnitedHealth Group Incorporated	2
			1100000							Amil Assistência Médica Internacional	omioi om p		on tourburth droup moorporatou	<b>-</b>
		00000	98-1138212				AMIL International S.á.r.I.	LUX	NIA	S.A.	Ownership.	.100.000	UnitedHealth Group Incorporated	
			100212				AMIL INTERNATIONAL G.A.T.T.	COX		Amil Assistência Médica Internacional	owner strip.		on tearest in a sup most por a tea	
		00000	98-1110579				Amil Lifesciences Participações Ltda	BRA	NIA	S.A.	Ownership	99.999	UnitedHealth Group Incorporated	2
		00000	61-1314126				Aperture Credentialing, Inc.	DE	NIA	OptumInsight, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	86-0813232				Arizona Physicians IPA, Inc.	AZ	IA	UnitedHealthcare. Inc.	Ownership.	100.000	UnitedHealth Group Incorporated	
		00000	90-0369702 .				ASI Global, LLC	TX	NIA	FrontierMEDEX, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	35-2493256 .				Audax Holdings, Inc.	DE	NIA	Optum Services, Inc.	Ownership.	100.000	UnitedHealth Group Incorporated	
		00000	80-0368187				Aveta Arizona, Inc.	AZ	NIA	NAMM Holdings, Inc.	Ownership.	100.000	UnitedHealth Group Incorporated	
		00000	35-2416318				Aveta Colorado, Inc.	DE	NIA	NAMM Holdings, Inc.	Ownership.	.100.000	UnitedHealth Group Incorporated	
		00000	90-0632302				Aveta Health Solutions Inc.	DE	NIA	NAMM Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	20-4057813				Aveta Inc.	DE	NIA	Collaborative Care Holdings, LLC	Ownership		UnitedHealth Group Incorporated	
		00000	27-2823524				Aveta Kansas City, Inc.	KS	NIA	NAMM Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	36-4704309				Aveta Tennessee, Inc.	DE	NIA	NAMM Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	84-1544013				bConnected Software, Inc.	DE	NIA	Connextions, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	88-0267857				Behavioral Healthcare Options, Inc.	NV	NIA	Sierra Health Services, Inc.	Ownership		UnitedHealth Group Incorporated	
		00000	00 0201001 .				benavioral hearthcare options, inc.		NI //	Amil Assistência Médica Internacional	Owner Sirrp		on teunearth droup moorporated	
		00000	98-1112673				Bosque Medical Center S.A	BRA	NIA	S.A.	Ownership.	71.030	UnitedHealth Group Incorporated	
		00000	98-1112673 .				Bosque Medical Center S.A.	BRA	NIA	Amico Saúde Ltda.	Ownership.	23.370	UnitedHealth Group Incorporated	
		00000	30-1112073				bosque meurcar center S.A.	And	NIA	Esho — Empresa de Serviços Hospitalares	Owner Sirrp	23.370	on teunearth droup incorporated	
		00000	98-1112673				Bosque Medical Center S.A.	BRA	NIA	S.A.	Ownership	5.600	UnitedHealth Group Incorporated	
		00000	30-1112073				CanReg (Europe) Limited	JRL	NIA	OptumInsight (Canada) Inc.	Ownership		UnitedHealth Group Incorporated	
		00000						AL	IN 1 A	optuminarynt (vanaua) IIIC.	Ominal SITIP		om teunearth droup incorporated	
		00000	20 9275695		1		Care Improvement Plus Group Management,	MD	NIA	VI Haalth Carnaration	Ownership	100,000	UnitedHealth Crays Incorner-t-d	
0707	itadlian ith Craum It-d		20-8375685 .				Core Improvement Plus of Maryland Inc			XLHealth Corporation			UnitedHealth Group Incorporated	
יטיע	itedHealth Group Incorporated	12313	20-2412936 .				Care Improvement Plus of Maryland, Inc.	MD	IA	XLHealth Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
0707	: t - all     t	10550	4E 4076004		1		Care Improvement Plus of Texas Insurance	TV	1.4	VIIIIth Composition	O-manah i	100 000	Haideall Include Consum Incomment Acid	
0707 Uni	itedHealth Group Incorporated	12558	45-4976934 .				Company	TX	IA	XLHealth Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	27-3536376 .				Care Improvement Plus Practitioners, LLC	MD	NIA	XLHealth Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
0707	the allegate to the control of the c	10507	00 0000440		1		Care Improvement Plus South Central	40	1.4	William I Alice Occurrent Advantage of the Communication of the Communic	0	100 000	Haita Mila Itala Onica I Income of the	
∪/U/Uni	itedHealth Group Incorporated	12567	20-3888112				Insurance Company	AR	IA	XLHealth Corporation	Ownership	100.000	UnitedHealth Group Incorporated	

## **SCHEDULE Y**

				PAF	(1 1 <i>p</i>	\ - DE I AIL	. OF INSURANCE	: H(	JLU	ING COMPANY S	YSIEM			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Type	If		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation	1-	Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reportir		Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
							Care Improvement Plus Wisconsin Insurance							
0/0/	UnitedHealth Group Incorporated	14041	27-5038136 .				Company	WI	IA	XLHealth Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 46-3521215 . 20-5807941 .				CareMedic Systems, LLC.	CA DE	NIA NIA	Optum360, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 20-580/941 .				Catalyst360, LLC Cemed Care Empressa de Atendimento Clínico	DE	NIA	Amil Assistência Médica Internacional	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	98-1111491				Geral Ltda.	BRA	NIA	S A	Ownership	97.630	UnitedHealth Group Incorporated	2
		00000	90-1111491 .				Cemed Care Empressa de Atendimento Clínico	DNA	NI A	o.a.	owner strip	97.030	John tedhearth droup incorporated	2
		00000	98-1111491				Geral Ltda.	BRA	NIA	Amico Saúde Ltda.	Ownership	2.360	UnitedHealth Group Incorporated	2
		00000	30-1111431 .				ChinaGate (Hong Kong) Limited	HKG	NIA	Optum. Inc.	Ownership		UnitedHealth Group Incorporated	
		00000	98-1094627				ChinaGate Company Limited	CHN	NIA	ChinaGate (Hong Kong) Limited	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	11836	13-4247706 .				Citrus Health Care, Inc.	FL	IA	PHC Holdings of Florida, Inc.	Ownership.	100.000	UnitedHealth Group Incorporated	
0101	Jointed Cartin Group Theorporated		10 4247700 .				Coachella Valley Physicians of PrimeCare,		I //	The heranigs of Frencha, the.	omici sirip.		on teancarth aroup moorporated	
		00000	56-2674371				Inc.	CA	NIA	PrimeCare Medical Network, Inc.	Ownership	.100.000	UnitedHealth Group Incorporated	
		00000	27-2337616				Collaborative Care Holdings, LLC	DE	NIA	OptumHealth Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	27-2337487				Collaborative Care Services, Inc.	DE	NIA.	Collaborative Care Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	27-3470466				Collaborative Care Solutions, LLC	DE	NIA	Collaborative Care Services, Inc.	Ownership	_100.000	UnitedHealth Group Incorporated	
		00000	11-3647007				Comfort Care Transportation, LLC	TX	NIA	WellMed Medical Management, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	61-1351358				Commonwealth Administrators, LLC	KY	NIA	UMR. Inc.	Ownership	.100.000	UnitedHealth Group Incorporated	
		00000	. 20-2581574				Connextions HCI NM, LLC	NM	NIA	Connextions, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 20-1825933 .				Connextions HCI, LLC	FL	NIA	Connextions, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 59-3684411 .				Connextions, Inc.	FL	NIA	OptumHealth Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 52-1811176 .				DBP Services of New York IPA, Inc	NY	NIA	Dental Benefit Providers, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
							Dental Benefit Providers of California,							
		00000	. 52-1452809				Inc	CA	IA	Dental Benefit Providers, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
							Dental Benefit Providers of Illinois, Inc.							
0707	UnitedHealth Group Incorporated	52053	36-4008355					IL	IA	Dental Benefit Providers, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 41–2014834 .				Dental Benefit Providers, Inc	DE	NI A	United HealthCare Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	30-0238641 .				Distance Learning Network, Inc	DE	NI A	OptumHealth Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 80-0947972 .				DPCA, Inc.	DE	NIA	UnitedHealth Group Ventures, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					Duncan Printing Services, LLC	SC	DS	UnitedHealthcare Insurance Company	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 84-1162764 .				Electronic Network Systems, Inc.	DE ARE	NIA	OptumInsight, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 98–1103713 .				ELG FZE Esho — Empresa de Serviços Hospitalares	AHE	NIA	FrontierMEDEX Limited	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	98–1111172				S.A	BRA	NIA	S.A.	Ownership	95.520	UnitedHealth Group Incorporated	
		00000	90-111111/2 .				Esho — Empresa de Serviços Hospitalares	DNA	NI A	o.a	_ Owner Strip	93.320	John tedhearth droup incorporated	3
		00000	98-1111172				S.A.	BRA	NIA	Amico Saúde Ltda.	Ownership	2.840	UnitedHealth Group Incorporated	3
			30-11111/2 .				Etho — Empresa de Tecnologia Hospitalar			Amil Assistência Médica Internacional	- Owner strip.	2.040	on teanearth aroup moorporated	u
		00000					Ltda.	BRA	NIA	S.A.	Ownership	50.010	UnitedHealth Group Incorporated	2
		00000	86-0964571				Evercare Collaborative Solutions. Inc.	DE	NIA	Ovations. Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	86-0618309				Evercare of Arizona, Inc.	AZ	IA	Ovations. Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	98-1111239				Excellion Serviços Biomédicos S.A.	_BRA	NIA	Esho — Emp. Serv. Hosopitalares S.A.	Ownership	99.980	UnitedHealth Group Incorporated	2
		00000	11-3669765				Executive Health Resources, Inc.	PA	NIA	OptumInsight, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					Exploration for Mine Clearance LLC	JRQ	NIA	FrontierMEDEX Limited	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 98-1113428				Exploration Logistics B.C. Ltd.	CAN	NIA	FrontierMEDEX Canada Limited	Ownership	100.000	UnitedHealth Group Incorporated	
							Exploration Logistics Group for Medical				,			
		00000	. 98-1101521 .				Services PLC LTD	JRQ	NIA	FrontierMEDEX Limited	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 88-0223385				Family Health Care Services	NV	NIA	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 88-0257036 .				Family Home Hospice, Inc.	NV	NIA	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 35-2456267				FMG Holdings, LLC	DE	NIA	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	86-0908902				FOR HEALTH OF ARIZONA, INC.	AZ	NIA	For Health, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 33-0766617				For Health, Inc.	DE	NIA	Inspiris, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	l

## SCHEDULE Y

Type of Control (Ownership, is Name of Securities Exchange if Publicly Traded (U.S. or Parent, Subsidiaries Code Group Name of Securities Reporting Code Group Name of Code Number RSSD CIK International)  Or Affiliates  Or Affiliate					FAR	i iA	- DE I AIL	. OF INSURANCE	: п	ノレレ	ING COMPANY S			
Name of Securing   Perform   Perfo	1	2	3	4	5	6	7	8	9	10	11	12	13	14 1
Name of Securities   Personal Processor   Persona														
Comp Name   Comp													Control	
Pack														
Angle							Name of Securities			Relatio	n-			
Corporation									Domi-					
Company   Comp			NAIC	Federal				Names of		- 1			- 1	
Code	Group				Federal						na Directly Controlled by			Liltimate Controlling
Company   Comp		Group Name				CIK								
March   March   March   March   Profit Setting 160, 160, 161, 201, 201, 201, 201, 201, 201, 201, 20	Oouc	Group Name		Number	TOOD	Oiix	international)			,		,		
Prof.   Prof				69 0670514										
9000   91-18465   Front infEEE Control I in Flore   124   Mile   Front infEEE Control   124   Mile   Front infEEE Control   124   Mile   Front infEEE Control   124   Mile   Post   124   Mile   124   Mile   Post   Mile														
				08_1103437										
														UnitedHealth Group Incorporated
Company   Front interest Unified   500   100														
Company   Comp				. 30-1147103 .										
				22_1210000										
Description   Control														
Math Informative (PST), Ltd.   CPM	0707	UnitedHealth Group Incorporated			2057292									
1.000	וטוע	on teunearth droup incorporated			. 3001203									
Comparison   Com	0707	United Health Crown Incorporated												
	0/0/	onitedhearth Group incorporated												
Math   Settendrolly Assistance	0707	lla:tadlaalth Casaa lassaastad						mealth Net Services (Bermuda) Ltd.						
Miles   Mile	0/0/	UnitedHearth Group Incorporated												
Mapping   Mapp														UnitedHealth Group Incorporated
Map														
Mogulat Alvorada de Taguat (na. 14th. PA   MA   MA   SA   Onerthip   99 99   Unit-defeat th Group Incorporated   1			00000	20-89 10978 .				Hospice inspiris Holdings, Inc.	IN	NIA		. Uwnersnip	100.000	UnitedHealth Group Incorporated
PFT   NIA   Mni   International S.á.r.i.   Omership   100.000   UnitedHealth Group Incorporated   PFF A.C.E   PFT   NIA   Mni   International S.á.r.i.   Omership   700.000   UnitedHealth Group Incorporated   PFF A.C.E   PFT   NIA   PFF Boavista, S.A.   Omership   700.000   UnitedHealth Group Incorporated   PFF A.C.E   PFT   NIA   PFF Boavista, S.A.   Omership   6.000   UnitedHealth Group Incorporated   PFF A.C.E   PFT   NIA   PFF Sudder Farcerias Cascalas, S.A.   Omership   6.000   UnitedHealth Group Incorporated   PFF A.C.E   PFT   NIA   PFF Sudder Farcerias Cascalas, S.A.   Omership   6.000   UnitedHealth Group Incorporated   PFF A.C.E   PFT   NIA   PFF Sudder Farcerias Cascalas, S.A.   Omership   6.000   UnitedHealth Group Incorporated   PFF A.C.E   PFT   NIA   PFF Sudder Farcerias Cascalas, S.A.   Omership   6.000   UnitedHealth Group Incorporated   PFF A.C.E   PFT   NIA   PFF Sudder Farcerias Cascalas, S.A.   PFT   NIA   SSFS, S.A.   PFF Sudder Farcerias Cascalas, S.A.   PFT   NIA   SSFS, S.A.   PFF Sudder Farcerias Cascalas, S.A.   PFT   NIA   SSFS, S.A.   PFF Sudder PFT			00000	00 1111000					DD 4				00.000	
SSS S. A.   PRT   NIA   And Informational S. S. T.   Ownership			00000	98-1111920 .				Hospital Alvorada de laguatinga Ltda	BKA	NIA	S.A	_ Ownership	99.990	UnitedHealth Group Incorporated
March   Marc			00000	00 4400570				HPP - Hospitais Privados de Portugal,	DDT				100 000	
PP A.C.E.														
Miles														
Description   Per A.C.E.								HPP A.C.E.			HPP Algarve, S.A.			
Section   Sect														
MP A.C.E.														UnitedHealth Group Incorporated
PP   138873   PP   138873   PPT   NIA   SGPS   S. A   SGPS   SG														
PP   Algarve   S. A.   PPT   NIA   SSPS   S. A   Ownership   100,000   UnitedHealth Group Incorporated			00000	. 98–1139095 .				HPP A.C.E.	PRT	NI A		Ownership	6.000	UnitedHealth Group Incorporated
PP   Boavista   S.A.   PRT   NIA   SSPS   S.A.   NIA   PP   Hospitals Privados de Portugal   Numership   100.000   UnitedHealth Group Incorporated   PP   Hospitals Privados de Portugal   Numership   100.000   UnitedHealth Group Incorporated   PP   Hospitals Privados de Portugal   Numership   100.000   UnitedHealth Group Incorporated   PP   Hospitals Privados de Portugal   Numership   100.000   UnitedHealth Group Incorporated   PP   Hospitals Privados de Portugal   Numership   100.000   UnitedHealth Group Incorporated   PP   Hospitals Privados de Portugal   Numership   100.000   UnitedHealth Group Incorporated   PP   Hospitals Privados de Portugal   Numership   100.000   UnitedHealth Group Incorporated   PP   Hospitals Privados de Portugal   Numership   100.000   UnitedHealth Group Incorporated   PP   Hospitals Privados de Portugal   Numership   100.000   UnitedHealth Group Incorporated   100.000												_		
Description   Per   Desc			00000	98-1138873 .				HPP Algarve, S.A.	PRT	NIA		Ownership	100.000	UnitedHealth Group Incorporated
HPP Lusiadas, S.A.												_		
March   Marc			00000	98-1138203 .				HPP Boavista, S.A.	PRT	NIA		Ownership	100.000	UnitedHealth Group Incorporated
HPP   Hospitals Privados de Portugal   NIA   SGPS   S.A.   NIA   SGPS   S.A.   NIA   SGPS   S.A.   NIA   SGPS   S.A.   NIA   NITE   HPP   Hospitals Privados de Portugal   NIA   SGPS   S.A.   NIA									l					
HPP Saúde - Parcerias Cascais, S.A.			00000	98-1139089	-			HPP Lusiadas, S.A	PRT	NIA		Uwnership	100.000	UnitedHealth Group Incorporated
PP   Hospitais Privados de Portugal   PP   Hospitais Privados   PP   PP   Hospitais Privados   PP   PP   PP   Potrugal   PP   PP   PP   PP   PP   PP   PP														
HPP Viseu, S.A.			00000	98-1137620 .				HPP Saúde - Parcerias Cascais, S.A	PRT	NIA		Uwnership	100.000	UnitedHealth Group Incorporated
Humedica, Inc.   DE   NIA   United HealthCare Services, Inc.   Ownership   .100.000   UnitedHealth Group Incorporated									l					
Hygeia Corporation (Ontario) DE NIA UnitedHealth International, Inc. Ownership 100.000 UnitedHealth Group Incorporated 100.000					-			HPP Viseu, S.A.						
Hygeia Corporation (Ontario) GAN NIA. UnitedHealth Group International L.P. Ownership. 100.000 UnitedHealth Group Incorporated Imed Star Serviços Médicos e Odontológicos Ltda. BRA. NIA. Amico Saúde Ltda. Ownership. 50.000 UnitedHealth Group Incorporated Imed Star Serviços Médicos e Odontológicos Ltda. BRA. NIA. S.A. Ownership. 50.000 UnitedHealth Group Incorporated Ownership. 50.000 UnitedHeal														
Imed Star Serviços Médicos e Odontológicos Ltda. BRA NIA Amico Saúde Ltda. Ownership50.000 UnitedHealth Group Incorporated Amil Assistência Médica Internacional Ltda. BRA NIA S.A. Ownership50.000 UnitedHealth Group Incorporated														
Ltda. BRA. NIA. Amico Saúde Ltda. Ownership50.000 UnitedHealth Group Incorporated			00000	98-1099968 .					CAN	NIA	UnitedHealth Group International L.P	Ownership	100.000	UnitedHealth Group Incorporated
Imed Star Serviços Médicos e Odontológicos Ltda.  BRA NIA S.A.  Ownership.  Ow									1					
Ltda. BRA NIA S.A. Ownership			00000						BRA	NIA		Ownership	50.000	UnitedHealth Group Incorporated
Information Network Corporation   AZ   NIA   AmeriChoice Corporation   Ownership   100.000   UnitedHealth Group Incorporated   North American Medical Management -   Ownership   100.000   UnitedHealth Group Incorporated   North American Medical Management -   Ownership   100.000   UnitedHealth Group Incorporated   100.000   UnitedHealth Group Incorporated   100.000   UnitedHealth Group Incorporated   100.000   UnitedH														
North American Medical Management -					-						• • • • • • • • • • • • • • • • • • • •			
			00000	. 86-0477097 .				Information Network Corporation	AZ	NIA		Ownership	100.000	UnitedHealth Group Incorporated
00000 98-1094872 Ingenix Innovus (Netherlands) B.V. NLD NIA Optum, Inc. Ownership 110.000 UnitedHealth Group Incorporated 00000 62-1641102 Ingram & Associates, LLC TN NIA Optum360, LLC Ownership 110.000 UnitedHealth Group Incorporated 110.000 Uni									1					
			00000	13-4138668 .				INSPIRIS of New York IPA, Inc	NY	NIA	Inspiris, Inc	Ownership	100.000	UnitedHealth Group Incorporated

# **SCHEDULE Y**

				FAR	(	I - DE I AIL	. OF INSURANCE	: п	ノレレニ	NG COMPANT S	O I O I EIVI			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
	_				Ŭ	'			10		Type	If		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board.	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to			Provide		
Group		_	ID	Federal		(U.S. or	Parent, Subsidiaries			Directly Controlled by	Attorney-in-Fact,	Percen-	Liltimata Controllina	
Code	Croup Name	Company Code	Number	RSSD	CIK	International)	Or Affiliates	Loca- tion	Reporting Entity	Directly Controlled by (Name of Entity/Person)	Influence, Other)		Ultimate Controlling Entity(ies)/Person(s)	*
Code	Group Name			KSSD	CIK	international)				, ,	,	tage		
		00000	13-4138665				INSPIRIS of New York Management, Inc.	NY	NIA	Inspiris, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	20-5355196				Inspiris of Tennessee, Inc.	TN	NIA	Inspiris, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	26-2885572 .				INSPIRIS of Texas Physician Group	TX	NIA	Inspiris Services Company	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	26-0683057 . 33-0766366 .				Inspiris Services Company	TN	NIA	Inspiris, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 33-0/66366 .				Inspiris, Inc.	DE	NIA	Collaborative Care Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	00 4007000				International Psychological Services Pty	4110		BD0 W 11 : 1 B1 111		400 000		
		00000	98-1097022				Limited	AUS		PPC Worldwide Pty Ltd	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	-				ISO Hospital Dia S.A.	BRA	NIA	Perdicaris Participações Ltda	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	00 0400500	1			Lifeprint Accountable Care Organization,	DE	NILA	0.11.6	0	100,000	III. I A A A III. I A III. O I	
		00000	32-0409538				LLC	DE	NIA	Collaborative Care Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	45-3143218 .				Lifeprint East, Inc.	DE	NIA	Collaborative Care Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	27-2309024				LifePrint Health, Inc.	DE	NIA	Collaborative Care Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 39-1974851 .				Logistics Health, Inc.	WI	NIA	OptumHealth Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	46-3531420 .				Lynx Medical Systems, LLC		NIA	Optum360, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
0707		00000	52-2129787				MAMSI Insurance Resources, LLC	MD	DS	OneNet PPO, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
<u>0</u> 707	UnitedHealth Group Incorporated	60321	52-1803283				MAMSI Life and Health Insurance Company	MD	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	14-1782475				Managed Physical Network, Inc.	NY	NIA	OptumHealth Care Solutions, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
										North American Medical Management				
		00000	42-1741594				MD Ops, Inc.	CA	NIA	California, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	96310	. 52-1169135 .				MD-Individual Practice Association, Inc	MD	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	52-2178531 .				MEDEX Insurance Services, Inc.	MD	NIA	FrontierMEDEX, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	12756	. 20-3391186 .				Medica Health Plans of Florida, Inc	FL	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	12155	01-0788576 .				Medica HealthCare Plans, Inc.	FL	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
							Medical Preparatory School of Allied							
		00000	26-4808018				Health, LLC	TX	NIA	WellMed Medical Management, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	32-0037402				Medical Transportation Services, LLC	FL	NI A	United HealthCare Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	27-2252446 .				MHC Real Estate Holdings, LLC	CA	NI A	Monarch Management Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	79480	. 35-1279304 .				Midwest Security Life Insurance Company	WI	I A	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 46-2881462 .				Minnesota Waypoint Physical Therapy, Inc.	DE	NIA	Pointway, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	46-3949765 .				MN Waypoint Sports Physical Therapy, Inc.	DE	NIA	Pointway, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	27-1799346 .				Monarch Financial Services, LLC	CA	NIA	Monarch Management Services, Inc.	Ownership	85.000	UnitedHealth Group Incorporated	2
		00000	45-3142852				Monarch Management Services, Inc.	DE	NIA	Collaborative Care Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	20-3236839				NAMM Holdings, Inc.	DE	NIA	Aveta Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
9707	UnitedHealth Group Incorporated	95251	76-0196559				National Pacific Dental, Inc.	TX		Dental Benefit Providers, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
9707	UnitedHealth Group Incorporated	95123	. 65-0996107 .				Neighborhood Health Partnership, Inc.	FL	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	20-4755277 .				Netwerkes, LLC	TN	NIA	Payment Resolution Services, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	46-3584152 .				Nevada Medical Services LLC	NV	NIA	Collaborative Care Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95758	. 88-0228572 .				Nevada Pacific Dental	NV	IA	Dental Benefit Providers, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
							North American Medical Management -							
		00000	36-3984647				Illinois, Inc.	IL	NIA	NAMM Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
				1			North American Medical Management							
		00000	33-0673955				California, Inc.	TN	NIA	NAMM Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	88-0245121				Northern Nevada Health Network, Inc	NV	NIA	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	52-2129786				OneNet PPO, LLC	MD	DS	UnitedHealthcare Insurance Company	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	96940	. 52-1518174 .				Optimum Choice, Inc.	MD	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 98-1101842 .				Optum (Argentina) SRL	ARG	NIA	Ingenix Innovus (Netherlands) B.V	Ownership	90.000	UnitedHealth Group Incorporated	
		00000	98-1101842 .				Optum (Argentina) SRL	ARG	NIA	Optum UK Solutions Group Limited	Ownership	10.000	UnitedHealth Group Incorporated	
		00000	90-1105114 .				Optum (France) SAS	FRA	NIA	Ingenix Innovus (Netherlands) B.V	Ownership	100.000	UnitedHealth Group Incorporated	
1		00000	98-1104898				Optum (Spain), S.A.U.	ESP	NIA	Ingenix Innovus (Netherlands) B.V.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	47-0858534	3202702			Optum Bank, Inc.	UT	NIA	OptumHealth Financial Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	45-3142512				Optum Clinical Services, Inc.	DE	NIA	Collaborative Care Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	

### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

				<b>PA</b> F	VI IA	- DEIAIL	OF INSURAINCE	: п	ノレレニ	NG COMPANY S	I O I EIVI			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
	_						-	-			Type	If		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board.	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
Couc	Group Name	00000	36-4375169	3886791	Oiix	international)	Optum Clinical Solutions. Inc.	DE	NIA	OptumInsight. Inc.	Ownership	100.000	UnitedHealth Group Incorporated	+
		00000	98-1094849				Optum Clinical Solutions, Itc.	GBR	NIA	Optum Clinical Solutions, Inc.	Ownership.		UnitedHealth Group Incorporated	
		00000	04-3574101 .				Optum Government Solutions, Inc.	DE	NIA	OptumInsight, Inc.	Ownership.	100.000	UnitedHealth Group Incorporated	
		00000	04 0074101 .				Optum Health & Technology Limited	GBR	NIA	Optum UK Solutions Group Limited	Ownership.	100.000	UnitedHealth Group Incorporated	
							Optum Health & Technology Serviços Do			optain on coratrono aroup Emilitou	Owner 6111p		on touriourth droup moorporatou	
		00000					Brasil Ltda.	_BRA	NIA	OptumHealth International B.V.	Ownership.	99.000	UnitedHealth Group Incorporated	
							Optum Health & Technology Serviços Do			op tamour tri international biri			om touriour in aroup moorporatou	
		00000					Brasil Ltda.	_BRA	NIA	OptumInsight, Inc.	Ownership	1.000	UnitedHealth Group Incorporated	
		00000	98-1097921	1			Optum Health Services (Canada) Ltd	CAN	NIA	PPC International, L.L.C.	Ownership		UnitedHealth Group Incorporated	
			100/02/				Optum Health Technology (Singapore) Pte.						om tourist aroup morporatou	
		00000	1				Ltd.	SGP	NIA	OptumHealth International B.V.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	46-4734521				Optum Labs Dimensions. Inc.	DE	NIA	Optum Labs, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	46-1615964				Optum Labs. Inc.	DE	NIA	Optum, Inc.	Ownership.	100.000	UnitedHealth Group Incorporated	
			10 1010001 :				Optum Nevada Accountable Care Organization			optum, mo.	Owner 6111p		on tourburth droup moorporated	
		00000	90-1001805				LLC	DE	NIA	Collaborative Care Holdings, LLC	Ownership.	100.000	UnitedHealth Group Incorporated	
							Optum Palliative and Hospice Care of						om touriour in aroup moorporatou	
		00000	20-8911466				Pennsylvania, Inc.	TN	NIA	Hospice Inspiris Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
			20 00 11 100 1				Optum Palliative and Hospice Care of			The option of the tarting of tarting of the tarting of tart			om tourburth aroup moorporatou	
		00000	20-8911303 .				Texas. Inc.	TN	NIA	Hospice Inspiris Holdings, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	30-0226127				Optum Palliative and Hospice Care, Inc	DE	NIA	Collaborative Care Holdings, LLC	Ownership		UnitedHealth Group Incorporated	
		00000	20-4581265				Optum Public Sector Solutions, Inc.	DE	NIA	OptumInsight, Inc.	Ownership		UnitedHealth Group Incorporated	
		00000	46-3328009				Optum Rocket, Inc.	DE	NIA	Optum Clinical Solutions, Inc.	Ownership.		UnitedHealth Group Incorporated	
		00000	45-4683454				Optum Services, Inc.	DE	NIA	Optum. Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	98-1147355				Optum Solutions & Services Limited	_GBR	NIA	Optum UK Solutions Group Limited	Ownership		UnitedHealth Group Incorporated	
		00000	98-0644599				Optum Solutions UK Holdings Limited	GBR	NIA	Optum, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	98-1097769				Optum UK Solutions Group Limited	GBR	NIA	Optum Solutions UK Holdings Limited	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	30-0580620 .	3119994			Optum, Inc	DE	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	46-3983926 .				Optum360 Services, Inc.	DE	NIA	Optum Rocket, Inc.	Ownership	75.000	UnitedHealth Group Incorporated	2
		00000	46-3328307 .				Optum360, LLC	DE	NIA	Optum Rocket, Inc.	Ownership	75.000	UnitedHealth Group Incorporated	2
		00000	41-1591944 .				OptumHealth Care Solutions, Inc.	MN	NIA	OptumHealth Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	47-0858530 .				OptumHealth Financial Services, Inc.	DE	NIA	OptumHealth Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					OptumHealth Holdings, LLC	DE	NIA	Optum, Inc.	Ownership		UnitedHealth Group Incorporated	
		00000	98-1106868				OptumHealth International B.V	NLD	NIA	Optum, Inc	Ownership	100.000	UnitedHealth Group Incorporated	.
		00000	98-1097397 .				OptumInsight (Canada) Inc.	CAN	NIA	OptumInsight, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	.
		00000	98-1095252				OptumInsight (Deutschland) GmbH	DEU	NIA	Ingenix Innovus (Netherlands) B.V	Ownership	100.000	UnitedHealth Group Incorporated	.
		00000	98-1095260 .				OptumInsight (Singapore) Pte. Ltd	SGP	NIA	OptumInsight, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	98-1097261 .				OptumInsight (Sweden) AB	SWE	NIA	Ingenix Innovus (Netherlands) B.V	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					OptumInsight Holdings, LLC	DE	NIA	Optum, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	98-1094659 .				OptumInsight Italy S.r.I.	ATA	NIA	Ingenix Innovus (Netherlands) B.V	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	98-1099715 .				OptumInsight Korea LLC	K0R	NIA	Optum, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	04-3383745 .				OptumInsight Life Sciences, Inc.	DE	NIA	OptumInsight, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	98-1100008	.			OptumInsight Poland sp. z.o.o.	P0L	NIA	Ingenix Innovus (Netherlands) B.V	Ownership	99.000	UnitedHealth Group Incorporated	.
		00000	98-1100008 .				OptumInsight Poland sp. z.o.o	P0L	NIA	OptumInsight, Inc	Ownership	1.000	UnitedHealth Group Incorporated	.
		00000	41-1858498 .				OptumInsight, Inc	DE	NIA	OptumInsight Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	.
		00000					OptumRx Holdings, LLC	DE	NIA	Optum, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	20-0151096 .				OptumRx NY IPA, Inc.	NY	NIA	OptumRx, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	33-0441200 .				OptumRx, Inc.	CA	NIA	OptumRx Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1921007 .				Ovations, Inc.	DE	NIA	United HealthCare Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	06-1587795 .				Oxford Benefit Management, Inc	CT	NIA	Oxford Health Plans LLC	Ownership	100.000	UnitedHealth Group Incorporated	.
	UnitedHealth Group Incorporated	78026	22-2797560				Oxford Health Insurance, Inc	NY	IA	Oxford Health Plans (NY), Inc.	Ownership		UnitedHealth Group Incorporated	.
0707	UnitedHealth Group Incorporated	96798	. 06-1181201 .				Oxford Health Plans (CT), Inc.	CT	I A	Oxford Health Plans LLC	Ownership	100.000	UnitedHealth Group Incorporated	

#### PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

				PAI	<b>TI 1</b> A	- DE I AIL	. OF INSURANCE	: пс	<b>JLDII</b>	NG COMPANT 5	191EIVI			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
	_				Ŭ	,	· ·		. •		Type	If	• •	
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
0707	UnitedHealth Group Incorporated	95506	22-2745725	KOOD	CIR	international)	Oxford Health Plans (NJ). Inc.	NJ	IA	Oxford Health Plans LLC	Ownership	100.000	UnitedHealth Group Incorporated	+
9707	UnitedHealth Group Incorporated	95300	. 06-1181200 .				Oxford Health Plans (NY), Inc.	NY	IA	Oxford Health Plans LLC	Ownership		UnitedHealth Group Incorporated	
101	on tedhearth droup incorporated	00000	. 52-2443751 .				Oxford Health Plans LLC	DE	NIA	UnitedHealth Group Incorporated	Ownership		UnitedHealth Group Incorporated	
		00000	. 32-2443731 .				PacifiCare Life and Health Insurance	UE	NI A	Offitedhearth droup incorporated	Owner Strip		onitedhearth droup incorporated	
0707	UnitedHealth Group Incorporated	70785	35-1137395				Company	IN	IA	United HealthCare Services, Inc.	Ownership		UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	84506	95-2829463				PacifiCare Life Assurance Company	CO	IA	United HealthCare Services, Inc.	Ownership		UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95617	94-3267522				PacifiCare of Arizona, Inc.	AZ	IA	United HealthCare Services, Inc.	Ownership		UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95434	84-1011378				Pacificare of Colorado, Inc.		IA	United HealthCare Services, Inc.	Ownership		UnitedHealth Group Incorporated	
0707		95434	86-0875231	1			PacifiCare of Nevada, Inc.	NV	IA	United HealthCare Services, Inc.	Ownership			
וטוע	UnitedHealth Group Incorporated	95685	62-1451147				Payment Resolution Services, LLC	NV TN	IA NIA	OptumInsight, Inc.	Ownership	100.000	UnitedHealth Group Incorporated UnitedHealth Group Incorporated	
		00000	. 75-3265056 .	1			PCCCV. Inc.	CA	NIA NIA	PrimeCare Medical Network, Inc.	Ownership		UnitedHealth Group Incorporated	
			. 10-320000 .				roov, IIIC.	VH	N I A	Esho — Empresa de Serviços Hospitalares	Owner Strip		om teunearth droup incorporated	
		00000					Perdicaris Participações Ltda.	BRA	NIA	S.A.	Ownership		Haitadha hh Casus Isasassanatad	
		00000					Personal Performance Consultants India	DHA	NIA	S.A	Owner Sn Tp		UnitedHealth Group Incorporated	
		00000	98-1095799				Private Limited	IND	NIA	OptumHealth International B.V.	Ownership	99.996	Haitadha hh Casus Isasassanatad	
		00000	_ 98-1095/99 .				Personal Performance Consultants India	UND	NIA	Optumneaith international B.v.	Owner Sn Tp	99.990	UnitedHealth Group Incorporated	
		00000	98-1095799					IND	NIA	Heister Britania and Heistel	Ownership	0.004	Heiden Heiden American Lauren aus der der	
		00000	198-1095/99				Private Limited	INU	NIA	United Behavioral Health	Uwnersnip	0.004	UnitedHealth Group Incorporated	
		00000	00 4005070				Personal Performance Consultants UK	ODD		BB0 1 1 1 1 1 0		100 000		
		00000	. 98-1095879 .				Limited	GBR	NI A	PPC International, L.L.C.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 80-0506053 .				PHC Holdings of Florida, Inc.	TX	NIA	PHC Subsidiary Holdings, LLC	Ownership		UnitedHealth Group Incorporated	
		00000	. 35-2288416 .				PHC Subsidiary Holdings, LLC	TX	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	00 0054005				D			North American Medical Management -		100 000		
		00000	. 80-0654665 .				Physician Care Partners, Inc.	IL	NIA	Illinois, Inc.	Ownership		UnitedHealth Group Incorporated	
		00000	27-1799491				Physicians Choice Insurance Service, LLC	CA	NIA	Monarch Financial Services, LLC	Ownership		UnitedHealth Group Incorporated	2
0707	UnitedHealth Group Incorporated	11494	04-3677255	-			Physicians Health Choice of Texas, LLC	TX	IA	PHC Subsidiary Holdings, LLC	Ownership		UnitedHealth Group Incorporated	
		00000	. 52-1162824 .				Physicians Health Plan of Maryland, Inc	MD	NI A	United HealthCare Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
							Plus One Health Management Puerto Rico,							
		00000					Inc	PR	NI A	Plus One Holdings, Inc.	Ownership		UnitedHealth Group Incorporated	
		00000	13-3613705	-			Plus One Holdings, Inc.	DE	NIA	OptumHealth Care Solutions, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	00 4000404				Polar II Fundo de Investimento em	DD 4		UnitedHealthcare International IV		100 000		
		00000	98-1083164				Participações	BRA	NIA	S.á.r.l.	Ownership		UnitedHealth Group Incorporated	
		00000	98-1098190				Positive People Company	CHN	NIA	PPC International, L.L.C.	Ownership		UnitedHealth Group Incorporated	
		00000	20-2149493	-			PPC International II, LLC	MO	NIA	United Behavioral Health	Ownership		UnitedHealth Group Incorporated	
		00000	43-1747235	1			PPC International, L.L.C.	MO	NIA	Optum, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000			1	1	DDO Would ide DA LAR	4110	ALL A	Personal Performance Consultants UK	0	100.000	Helt all colds on the colds	
		00000	75 0744040		· [		PPC Worldwide Pty Ltd	AUS	NIA	Limited	Ownership		UnitedHealth Group Incorporated	
		00000	75-2741619	-			ppo0NE, Inc.	DE	NIA	United HealthCare Services, Inc.	Ownership		UnitedHealth Group Incorporated	
		00000	. 65-0683927 .				Preferred Care Partners Holding, Corp.	FL	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	00 1045040		1	1	Preferred Care Partners Medical Group,		MIL A	Duefermed Come Deutering Helding C	Oaanah i	100 000	Haitadhalth Casa Loren contri	
		00000	. 26-1845018 .				Inc.	FL	NIA	Preferred Care Partners Holding, Corp	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	00 1045010		1		Preferred Care Partners Medical Group,	п.	NIA	Dustannad Cana Dantuana Halding Com	O	100,000	Haitadhaalth Cuara Iarrananata	
0707	Haitadhalth Cana Lana anti-	00000	26-1845018				Inc.	FL		Preferred Care Partners Holding, Corp	Ownership.		UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	11176	. 65-0885893 .				Preferred Care Partners, Inc.	FL	IA	Preferred Care Partners Holding, Corp	Ownership		UnitedHealth Group Incorporated	
		00000	. 75-3265059 .				Premier Choice ACO, Inc.	CA NV	NIA	PrimeCare Medical Network, Inc.	Ownership		UnitedHealth Group Incorporated	
		00000	. 88-0253112 .				Prime Health, Inc.		NI A	Sierra Health Services, Inc.			UnitedHealth Group Incorporated	
		00000	. 33-0607478 . 87-0757397	-			PrimeCare Medical Network, Inc.	CA	IA	NAMM Holdings, Inc.	Ownership		UnitedHealth Group Incorporated	
		00000	33-0674407	-			PrimeCare of Citrus Valley, Inc.	CA	NIA NIA	PrimeCare Medical Network, Inc.	Ownership		UnitedHealth Group Incorporated	
		00000	33-0674407				PrimeCare of Corona, Inc.	CA	NIA NIA	PrimeCare Medical Network, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	33-0674401				PrimeCare of Hemet Valley, Inc.	CA CA	NIA NIA	PrimeCare Medical Network, Inc.	Ownership		UnitedHealth Group Incorporated	
			33-0674408				PrimeCare of Inland Valley, Inc.			PrimeCare Medical Network, Inc.		100.000	UnitedHealth Group Incorporated	
		00000	. 33-06/4402 .				PrimeCare of Moreno Valley, Inc.	CA	NI A	PrimeCare Medical Network, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	

				PAF	RT 1A	\ - DETAIL	. OF INSURANCE	E HO	DLDII	NG COMPANY S	SYSTEM			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Туре	If		
											of Control	Control		
											(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
		00000	. 33-0674400 .				PrimeCare of Redlands, Inc.	CA	NI A	PrimeCare Medical Network, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 33-0674404 .				PrimeCare of Riverside, Inc.	CA	NI A	PrimeCare Medical Network, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 14-1915328 .				PrimeCare of San Bernardino, Inc	CA		PrimeCare Medical Network, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 33-0698439 .				PrimeCare of Sun City, Inc.	CA		PrimeCare Medical Network, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 33-0674409 .				PrimeCare of Temecula, Inc.	CA	NIA	PrimeCare Medical Network, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
										Amil Assistência Médica Internacional				
		00000	. 98-1112304 .				Promarket Propaganda e Marketing Ltda	BRA	NIA	S.A	Ownership	99.790	UnitedHealth Group Incorporated	
										Amil Assistência Médica Internacional				
		00000	. 98-1112304 .				Promarket Propaganda e Marketing Ltda	BRA	NI A	S.A	Ownership	0.210	UnitedHealth Group Incorporated	
		00000	. 98-1103015 .				QSSI Technologies India Private Limited	J ND	NI A	Quality Software Services, Inc	Ownership	99.900	UnitedHealth Group Incorporated	2
		00000	. 52-2016292 .				Quality Software Services, Inc.	MD	NI A	OptumInsight, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 26-3168754 .				R&H Family Fitness Unlimited LLC	TX	NI A	WellMed Medical Management, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000					ScriptSwitch Limited	GBR	NIA	Optum UK Solutions Group Limited	Ownership	100.000	UnitedHealth Group Incorporated	
										North American Medical Management -				
		00000	. 20-4763091 .				Senior Care Partners, Inc.	IL	NIA	Illinois, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
							Sierra Health and Life Insurance Company,							
<u>0</u> 707	UnitedHealth Group Incorporated	71420	94-0734860				Inc	NV	IA	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 88-0200415 .				Sierra Health Services, Inc.	NV	NI A	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 88-0254322 .				Sierra Health-Care Options, Inc	NV	NI A	Sierra Health Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 88-0385705 .				Sierra Home Medical Products, Inc.	NV	NI A	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 88-0264562 .				Sierra Nevada Administrators, Inc.	NV	NI A	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 88-0201420 .				Southwest Medical Associates, Inc.	NV	NIA	Sierra Health Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 38-2609888 .				Southwest Michigan Health Network Inc	MI	NIA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1921983				Specialty Benefits, LLC	DE	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	71-0886811				Spectera of New York, IPA, Inc.	NY	NIA	Spectera, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 52-1260282 .				Spectera, Inc.	MD	NIA	Specialty Benefits, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 56-1970224 .				The Lewin Group, Inc.	NC	NIA	Optum Public Sector Solutions, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 25-1825549 .				Three Rivers Holdings, Inc.	DE MD	NIA	AmeriChoice Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 52-1431155 . 94-3077084 .				Travel Express Incorporated		NIA IA	FrontierMEDEX, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1913059				U.S. Behavioral Health Plan, California UHC International Services, Inc.	CA DE	NIA	United Behavioral Health UnitedHealth Group Incorporated	Ownership.	. 100.000	UnitedHealth Group Incorporated UnitedHealth Group Incorporated	
		00000	95-2931460				UHC of California	DE	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 93-293 1400 .				Unc of carriornia	UA	I M	Polar II Fundo de Investimento em	Owner strip		oniteunearth droup incorporated	
		00000					UHG Brasil Participações S.A.	BRA	NIA	Participações	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1921008 .				UHIC Holdings, Inc.	DE	UDP	United HealthCare Services, Inc.	Ownership		UnitedHealth Group Incorporated	
		00000	. 14-1892398 .				Ultima Rx, LLC	FL	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	39-1995276				UMR, Inc.	DE	NIA	United HealthCare Services, Inc.	Ownership		UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	91529	. 52-1996029 .				Unimerica Insurance Company	WI	IA	OptumHealth Holdings, LLC	Ownership.		UnitedHealth Group Incorporated	
1010	John touriearth Group Hilotiporated	51323	. 02 1000029 .				Unimerica Life Insurance Company of New	1"1		optumical til Holumys, LLO	omici sirip		on tourearth droup incorporated	
0707	UnitedHealth Group Incorporated	11596	01-0637149				York	NY	DS	UnitedHealthcare Insurance Company	Ownership	100.000	UnitedHealth Group Incorporated	
1010	John touriearth Group Hilotiporated	00000	25-1877716				Unison Administrative Services, LLC	PA	NIA	Three Rivers Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	20-5917714				Unison Health Plan of Delaware, Inc.	DE	NIA	Three Rivers Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
			20 00 111 14				Unison Health Plan of the Capital Area.			Time of the term o	Oillioi 3111p		on toursaith droup moorporated	
0707	UnitedHealth Group Incorporated	13032	26-0651931		1		Inc.	DC	IA	Three Rivers Holdings, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
101	John teunearth Group Hicorporated	00000	. 94-2649097 .				United Behavioral Health	CA	NIA	OptumHealth Holdings, LLC	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 34-2043097 .				United Behavioral Health of New York,	un	N I M	optumiea i tii ilo iuings, LLO	owner att p		on teunearth droup moorporated	
		00000	41-1868911		1		I.P.A. Inc.	NY	NIA	United Behavioral Health	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1941615				United Health Foundation	MN		United Benavioral HealthUnitedHealth Group Incorporated	Ownership	. 100.000	UnitedHealth Group Incorporated	
		00000	41-1941615 .	3410132			United HealthCare Services, Inc.	MN	UIP	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	1-1203243	UT 10 102			United Resource Networks IPA of New York,	mlV	VIF	om touriearth droup montporated	omici sirip		on tourearth droup intolipulated	
		00000	. 30-0318238 .				Inc.	NY	NIA	OptumHealth Care Solutions, Inc.	Ownership	100,000	UnitedHealth Group Incorporated	
<u>,</u>		00000	. 100-00 10200 .				IIIV	.  IVI	N I M	poptumica illi vale oviutivno, illi	viiiici əiiip	.   00.000	Join teanearth droup moorporated	1

				PAI	RT 1A	\ - DETAIL	. OF INSURANCE	E H(	OLDII	NG COMPANY S	SYSTEM			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
											Туре	If .		
											of Control	Control		
						1					(Ownership,	is		
						Name of Securities			Relation-		Board,	Owner-		
						Exchange		Domi-	ship		Management,	ship		
		NAIC	Federal			if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
		00000	. 01-0538317 .				UnitedHealth Advisors, LLC	ME	NI A	United HealthCare Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
							UnitedHealth Group Global Healthcare							
		00000	. 98-1097761 .				Services Limited	JRL	NI A	United HealthCare Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 98-1097776 .				UnitedHealth Group Global Services, Inc	PHL	NI A	. UnitedHealth Group International B.V.	Ownership	100.000	UnitedHealth Group Incorporated	
						New York Stock Exchange								
		00000	41-1321939		. 0000731766		UnitedHealth Group Incorporated	MN	UIP			0.000		
							UnitedHealth Group Information Services							
		00000	98-1093259				Private Limited	JND	NIA	UnitedHealth Group International B.V.	Ownership	99.370	UnitedHealth Group Incorporated	
							UnitedHealth Group Information Services							
		00000	. 98-1093259 .				Private Limited	JND	NI A	UnitedHealth International, Inc	Ownership	0.630	UnitedHealth Group Incorporated	
		00000	. 98-1101083 .				UnitedHealth Group International B.V	NLD	NI A	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 98-1079826 .				UnitedHealth Group International GP	CYM	NI A	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 98-1080118 .				UnitedHealth Group International L.P.	CYM	NI A	UnitedHealth Group Incorporated	Ownership	84.868	UnitedHealth Group Incorporated	4
		00000	98-1080118				UnitedHealth Group International L.P.	CYM	NI A	FMG Holdings, LLC	Ownership	14.929	UnitedHealth Group Incorporated	4
		00000	98-1080118				UnitedHealth Group International L.P.	CYM	NIA	Hygeia Corporation	Ownership	0.203	UnitedHealth Group Incorporated	4
		00000	46-3311984				UnitedHealth Group Ventures, LLC	DE	NIA	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	41-1917398		_		UnitedHealth International, Inc.	DE	NIA	UnitedHealth Group Incorporated	Ownership	100.000	UnitedHealth Group Incorporated	
							UnitedHealth Military & Veterans Services,			i i	·			
		00000	. 26-2574977 .				LLC	DE	NIA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	98-0559902				UnitedHealth UK Limited	GBR	NIA	Optum UK Solutions Group Limited	Ownership	.100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95174	33-0115163				UnitedHealthcare Benefits of Texas, Inc	TX	IA	United HealthCare Services, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
							UnitedHealthcare Community Plan of							
		00000	46-4348775				California, Inc.	CA	NIA	AmeriChoice Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
			1				UnitedHealthcare Community Plan of Ohio,							
0707	UnitedHealth Group Incorporated	12323	56-2451429				Inc.	OH	I A	Three Rivers Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
							UnitedHealthcare Community Plan of Texas,			•	·			
0707	UnitedHealth Group Incorporated	11141	91-2008361				L.L.C.	TX	IA	Ovations, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	95467	38-3204052		-		UnitedHealthcare Community Plan, Inc.	MI	IA	AmeriChoice Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	98-1099116		-		UnitedHealthcare India Private Limited	IND	NIA	UnitedHealthcare International II B.V.	Ownership	99.994	UnitedHealth Group Incorporated	
		00000	98-1099116				UnitedHealthcare India Private Limited	IND	NIA	UnitedHealth International, Inc.	Ownership	0.007	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	79413	36-2739571				UnitedHealthcare Insurance Company	CT	RE	UHIC Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
			1				UnitedHealthcare Insurance Company of							
0707	UnitedHealth Group Incorporated	60318	36-3800349				Illinois	П	DS	UnitedHealthcare Insurance Company	Ownership	100.000	UnitedHealth Group Incorporated	
			1				UnitedHealthcare Insurance Company of New							
0707	UnitedHealth Group Incorporated	60093	11-3283886				York	NY	DS	UnitedHealthcare Insurance Company	Ownership	100.000	UnitedHealth Group Incorporated	
	John Council on Out Thomas Por a course		0200000				UnitedHealthcare Insurance Company of the			UnitedHealthcare Services Company of t			on tourious in aloup moorporatou	
0707	UnitedHealth Group Incorporated	12231	20-1902768		1		River Valley	I ii	IA	River Valley, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
	om touriour tir droup moorporated	00000	41-1988797				UnitedHealthcare International Asia, LLC	DE	NIA	UnitedHealth Group Incorporated	Ownership.	100.000	UnitedHealth Group Incorporated	
		00000	98-1100512				UnitedHealthcare International I B.V.	NLD		UnitedHealth Group International L.P.	Ownership	75.760	UnitedHealth Group Incorporated	
		00000	98-1100512				UnitedHealthcare International I B.V.	NLD	NIA	UnitedHealth Group International B.V.	Ownership.		UnitedHealth Group Incorporated	
		00000	98-1079595				UnitedHealthcare International I S.á.r.I.	_ LUX	NIA	UnitedHealth Group International L.P.	Ownership		UnitedHealth Group Incorporated	
		00000	98-1100980		-		UnitedHealthcare International II B.V.	. NLD	NIA	UnitedHealth Group International B.V.	Ownership	100.000	UnitedHealth Group Incorporated	
			. 50 1100300 .		-		UnitedHealthcare International II S.á.r.l.			UnitedHealthcare International I	omitor strip		om touriourth droup moorporated	
		00000	. 98-1079459 .		1		om tourearthoare miternational ir 3.4.1.1.	LUX	NIA	S.á.r.l.	Ownership	100.000	UnitedHealth Group Incorporated	
		00000	. 60-1019409		-		UnitedHealthcare International III	. LUA	N I /\	UnitedHealthcare International II	Owner SITTP		on teunearth droup incorporated	
		00000	. 98-1077436 .		1		S.á.r.I.	LUX	NIA	S.á.r.l.	Ownership.	100.000	UnitedHealth Group Incorporated	
			. 30-10//430 .		-		UnitedHealthcare International IV S.á.r.l.	LUA	IN I A	UnitedHealthcare International II	Owner Still		om teunearth Group meorporated	
		00000	98-1080926		1		om teuneartheare miternational IV 5.a.f.1.	_ LUX	NIA	S.á.r.l.	Ownership.	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated	97179	. 98-1080926 . . 86-0207231 .		-		UnitedHealthcare Life insurance Company	.  LUX	INIA	Golden Rule Financial Corporation	Ownership	. 100.000	UnitedHealth Group Incorporated	
		97179	63-0899562		-		UnitedHealthcare of Alabama, Inc.	W1 AL	I A	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
0707	UnitedHealth Group Incorporated				-				۱۸				Unitedness til Group Incorporated	
0707	UnitedHealth Group Incorporated	96016	86-0507074		.		UnitedHealthcare of Arizona, Inc.	AZ	IA	UnitedHealthcare, Inc.	Ownership	.    100.000	UnitedHealth Group Incorporated	

### SCHEDULE Y

# PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

Name of Securities   Name of	1 2 1	1 0	4 5	6 7	0	1 0	10	11	12	13	14	15
Name of Securities   Control   Country   Control   Country   Control   Country   Cou	3	1 2	4 5	6 /	8	9	10	11			14	15
Name of Securities   Pariety Federal Company   Pariety   Federal Company   Pariety   Federal Company   Pariety   Federal Company   Pariety   Federal Company   Pariety   Federal Company   Pariety   Pariety   Federal Company   Pariety   Pariety   Federal Company   Pariety   P												
Name of Securities   Name of Securities   Corporate												
Exchange   Copy   Cop									( I-)			
Code												
Code						-	- 1					
Code   Croup Name												
Description										Percen-	Ultimate Controlling	
Districted to force in the organization of the content in force in the content in force in the organization of the content in force in the c		Code Group Name	umber RSSD	CIK International)		tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	*
Unit-defend the florage incorporated   9586   9-123886   Unit-defend the car of Ferrials, free   Fig.   F		0707 UnitedHealth Group Incorporated					IA	UnitedHealthcare, Inc		100.000	UnitedHealth Group Incorporated	
United   Description   Descr					UnitedHealthcare of Colorado, Inc						UnitedHealth Group Incorporated	
District		0707 UnitedHealth Group Incorporated			UnitedHealthcare of Florida, Inc		IA	UnitedHealthcare, Inc.		100.000	UnitedHealth Group Incorporated	
United sets for Froze   Description   Septiment   Se		0707 UnitedHealth Group Incorporated			UnitedHealthcare of Georgia, Inc	GA	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
United to the proporated   9964   2-120/10		The state of the s									UnitedHealth Group Incorporated	
		0707 UnitedHealth Group Incorporated					IA	United HealthCare Services, Inc			UnitedHealth Group Incorporated	5
							IA				UnitedHealth Group Incorporated	5
							IA	UnitedHealthcare, Inc.		100.000	UnitedHealth Group Incorporated	
		0707 UnitedHealth Group Incorporated			UnitedHealthcare of Mississippi, Inc				-		UnitedHealth Group Incorporated	
United by 1											UnitedHealth Group Incorporated	
											UnitedHealth Group Incorporated	
		0707 UnitedHealth Group Incorporated			UnitedHealthcare of New York, Inc		IA	AmeriChoice Corporation			UnitedHealth Group Incorporated	
		0707 UnitedHealth Group Incorporated					IA		Ownership	100.000	UnitedHealth Group Incorporated	
	95186 31-1	0707 UnitedHealth Group Incorporated	1142815		UnitedHealthcare of Ohio, Inc	OH	IA	United HealthCare Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
	96903 33-0	0707 UnitedHealth Group Incorporated	0115166		UnitedHealthcare of Oklahoma, Inc	OK	IA	United HealthCare Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
D77		0707 UnitedHealth Group Incorporated			UnitedHealthcare of Oregon, Inc.	OR	IA	United HealthCare Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
D707	95220 25-17	0707UnitedHealth Group Incorporated	1756858		UnitedHealthcare of Pennsylvania, Inc	PA	IA	Three Rivers Holdings, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
D707	95765 95-39	0707 UnitedHealth Group Incorporated	3939697		UnitedHealthcare of Texas, Inc.	TX	IA	UnitedHealthcare, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
District					UnitedHealthcare of the Mid-Atlantic, Inc.							
1							IA	UnitedHealthcare, Inc		100.000	UnitedHealth Group Incorporated	
		0707 UnitedHealth Group Incorporated			UnitedHealthcare of the Midlands, Inc		IA	UnitedHealthcare, Inc.		100.000	UnitedHealth Group Incorporated	
1.00   1.00		0707 UnitedHealth Group Incorporated			UnitedHealthcare of the Midwest, Inc		IA	UnitedHealthcare, Inc.		100.000	UnitedHealth Group Incorporated	
10707   UnitedHealth Group Incorporated   95710   39-1555888   UnitedHealth Group Incorporated   95710   39-1555888   UnitedHealth Group Incorporated   95710   UnitedHealth Group Incorporated   95378   36-3379945   Inc.   I.I.   I.A.   I.I.   I.A.   I.I.   I.A.   Iliver Valley, Inc.   Ownership.   100.000   UnitedHealth Group Incorporated   100.000   100.000   UnitedHealth Group Incorporated   100.000   UnitedHealth Group Incorporated   100.000   100.000   UnitedHealth Group Incorporated   100.000   UnitedHealth Group Incorporated   100.000   100.000   UnitedHealth Group Incorporated   100.000   UnitedHealth Group Incorporated		0707 UnitedHealth Group Incorporated			UnitedHealthcare of Utah, Inc		IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
UnitedHealth Group Incorporated	48038 91-10	0707 UnitedHealth Group Incorporated	1312551		UnitedHealthcare of Washington, Inc	WA	IA	United HealthCare Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
0707   Unitedhealth Group Incorporated   95378   36-337945     Inc.   I.L.   I.A.   River Valley, Inc.   DE DS   Unitedhealth Group Incorpor   Unitedhealt	95710 39-15	0707UnitedHealth Group Incorporated	1555888		UnitedHealthcare of Wisconsin, Inc	WI	IA	UnitedHealthcare, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
UnitedHealthcare Service LLC   DE   DS   UnitedHealthcare Insurance Company   Ownership   .100.000   UnitedHealth Group Incorpor UnitedHealthcare Services Company of the River Valley, Inc.   DE   NIA   UnitedHealthcare, Inc.   Ownership   .100.000   UnitedHealth Group Incorpor   .00000   .10-618346   UnitedHealthcare Specialty Benefits, LLC   ME   NIA   Specialty Benefits SELUC   Ownership   .100.000   UnitedHealth Group Incorpor   .100.000   UnitedHealthcare Specialty Benefits   .100.000   UnitedHealth Group Incorpor   .100.000   UnitedHealthcare   .100.000   .100.000   UnitedHealthcare   .100.000   .100.000   UnitedHealthcare   .100.000   .100					UnitedHealthcare Plan of the River Valley,			UnitedHealthcare Services Company of th				
UnitedHealthcare Services Company of the River Valley, Inc.   UnitedHealthcare, Inc.   DE   NIA   UnitedHealthcare, Inc.   Ownership.   100.000   UnitedHealth Group Incorpor   100.000   UnitedHealthcare, Inc.   Ownership.   100.000   UnitedHealthcare, Inc.   Ownership		0707 UnitedHealth Group Incorporated			Inc	IL	IA	River Valley, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	
River Valley, Inc.   DE	47-08		0854646		UnitedHealthcare Service LLC	DE	DS	UnitedHealthcare Insurance Company	Ownership	100.000	UnitedHealth Group Incorporated	
Description   Composition					UnitedHealthcare Services Company of the							
DE   NIA   United HealthCare Services, Inc.   Ownership.   .100.000   UnitedHealth Group Incorpor   .100.000							NI A			100.000	UnitedHealth Group Incorporated	
UnitedHealthOne Ágency, Inc. IN NIA Golden Rule Financial Corporation Ownership 100.000 UnitedHealth Group Incorpor Valley Physicians Network, Inc. CA NIA PrimeCare Medical Network, Inc. Ownership 100.000 UnitedHealth Group Incorpor WellMed Medical Management of Florida, Inc. Inc. Inc. Inc. Inc. Inc. Inc. Inc.											UnitedHealth Group Incorporated	
Valley Physicians Network, Inc.   CA											UnitedHealth Group Incorporated	
WellMed Medical Management of Florida, Inc. Double Medical Management, Inc. Double Medical Medical Management, Inc. Double Medical Medical Management, Inc. Double Medical Med		[									UnitedHealth Group Incorporated	
10.0000   74-279745   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.0000   74-2786864   10.00000   10.0000   10.0000   10.0000   10.0000   10.0000   10.0000   10.0000   10.00000   10.00000   10.00000   10.00000   10.00000	87-07		0757396			CA	NIA	PrimeCare Medical Network, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	.
WellMed Medical Management, Inc. TX NIA Collaborative Care Holdings, LLC Ownership												
00000   36-3437660     Wellness, Inc.   IL   NIA   OptumHealth Care Solutions, Inc.   Ownership.   .100.000   UnitedHealth Group Incorpor   .100.000   .100											UnitedHealth Group Incorporated	
MD NIA United HealthCare Services, Inc. Ownership					WellMed Medical Management, Inc	TX					UnitedHealth Group Incorporated	1
XLHealth Corporation India Private LimitedINDNIA. XLHealth CorporationOwnership100.000 UnitedHealth Group Incorpor Your Health Options Insurance Services, Inc											UnitedHealth Group Incorporated	
	52-2		2102846			MD	NIA	United HealthCare Services, Inc	Ownership	100.000	UnitedHealth Group Incorporated	
Your Health Options Insurance Services, Inc					XLHealth Corporation India Private Limited							
	98–1	[	1107695			JND	NIA	XLHealth Corporation	Ownership	100.000	UnitedHealth Group Incorporated	
North American Medical Management -					Your Health Options Insurance Services,							
	11–37	[	3764012		Inc	CA	NIA		0wnership	100.000	UnitedHealth Group Incorporated	.
	27-0		0172594		Your Partner in Health Services, Inc	IL	NIA	Illinois, Inc.	Ownership	100.000	UnitedHealth Group Incorporated	

Asterisk	Explanation
01	The remaining percent is owned by a non-affiliated company.

Asterisk	Explanation
02	The remaining percent is owned by an officer or external shareholders of the company.
03	The remaining percent are 0.0001% owned by Treasury Shares and 1.62% by external shareholders.
04	The limited partners of UnitedHealth Group International, L.P. include FMG Holdings, LLC (14.929%), Hygeia Corporation (DE) (0.203%) and UnitedHealth Group Incorporated (84.868%). UnitedHealth Group International GP is the general partner of UnitedHealth Group International, L.P
05	The general partnership interest of 89.77% is held by United HealthCare Services, Inc. (UHS) and 10.23% is held by UnitedHealthcare, Inc. (UHC). UHS also holds 100% of the limited partnership interests. When combining general and limited partner interests, UHS owns 94.18% and UHC owns 5.83%

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	YES
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
	Explanation:	
1.		
3.		
4.		
5.		
6.		
7.		
	Bar Code:	
1.	Trusteed Surplus Statement [Document Identifier 490]	
3.	Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]	
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	
6.	Reasonableness and Consistency of Assumptions Certification required by	

6.

Actuarial Guideline XXXVI [Document Identifier 448]

Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]

### **OVERFLOW PAGE FOR WRITE-INS**

Additional Write-ins for Assets Line 25

/ taaitioi	idi Wille ilis idi 7.63ets Elile 20				
			Current Statement Date	•	4
		1	2	3	December 31
				Net Admitted Assets	Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
2504.	Prepaids	1,682,829	1,682,829	0	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,682,829	1,682,829	0	0

Additio	nal Write-ins for Liabilities Line 25		
		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Miscellaneous Liabilities	4,821,576	926,803
2505.	Risk adjustment factor payable	0	12,942,784
2597.	Summary of remaining write-ins for Line 25 from overflow page	4,821,576	13,869,587

#### **SCHEDULE A - VERIFICATION**

Real Estate

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted arrying the		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

#### **SCHEDULE B - VERIFICATION**

Mortgage Loans

	Mortgage Loans		
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage in rest polynamic mmitmer dees		
9.	Total foreign exchange change in book value/recorded investment excretely accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

#### **SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	Other Long-Term Invested Assets		
	•	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	284,149,317	304,498,318
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	10,074,086	9,622,847
	2.2 Additional investment made after acquisition	0	25,000,000
3.	Capitalized deferred interest and other	0	0
4.	Capitalized deferred interest and other	996,964	3,851,803
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	4,240,799
7.	Total gain (loss) on disposals  Deduct amounts received on disposals	10,058,669	63,064,450
8.	Deduct amortization of premium and depreciation	0	0
9.	Total foreign exchange change in book/adjusted carrying value	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	285, 161, 698	284,149,317
12.	Deduct total nonadmitted amounts	49,627,521	49,627,521
13.	Statement value at end of current period (Line 11 minus Line 12)	235,534,177	234,521,796

#### **SCHEDULE D - VERIFICATION**

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	9,066,134,762	8,825,471,060
2.	Cost of bonds and stocks acquired		3,766,456,975
3.	Accrual of discount	1,715,412	5,918,005
4.	Unrealized valuation increase (decrease)	(27,802,877)	228,012,310
5.	Total gain (loss) on disposals		
6.	Deduct consideration for bonds and stocks disposed of		
7.	Deduct amortization of premium	14,688,340	60,016,550
8.	Total foreign exchange change in book/adjusted carrying value		0
9.	Deduct current year's other than temporary impairment recognized	66,058	813,585
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	8,393,091,527	9,066,134,762
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	8,393,091,527	9,066,134,762

#### **SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

Duning the	1	2	erred Stock by NAIC	/ Designation	5	6	7	8
	Book/Adjusted	۷	3	4	Book/Adjusted	Book/Adjusted	Book/Adjusted	o Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
	Beginning	During	During	During	End of	End of	End of	December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	6,639,978,235	15,026,803,242	15,178,396,680	4,236,384	6,492,621,181	0	0	6,639,978,235
2. NAIC 2 (a)	913,062,080	47.973.946	105.376.069	(14.234.071)	841.425.886	0	0	913,062,080
3. NAIC 3 (a)	394.569.506	66,611,376	78.524.639	(7.445.466)	375.210.777	0	0	394,569,506
4. NAIC 4 (a)	152,619,338	75,011,075	49,157,115	(1, 149, 157)	177,324,141	0	0	152,619,338
5. NAIC 5 (a)	0	0,011,010	0, 107, 110	5.516.567	5,516,567	0	0	102,010,000
6. NAIC 6 (a)	0	0	0	5,510,507	0,310,307		0	0
			-	(40, 075, 740)		•	-	0 400 000 450
7. Total Bonds	8,100,229,159	15,216,399,639	15,411,454,503	(13,075,743)	7,892,098,552	0	0	8,100,229,159
PREFERRED STOCK								
	0	0	0	0	0	0	0	0
8. NAIC 1				0		0	0	U
9. NAIC 2	5,854,208	371,720	0	0	6,225,928	0	0	5,854,208
10. NAIC 3	4,167,864	0	798,313	0	3,369,551	0	0	4, 167, 864
11. NAIC 4	0	0	0	0	0	0	0	0
12. NAIC 5	0	0	0	0	0	0	0	0
13. NAIC 6	0	0	0	0	0	0	0	0
14. Total Preferred Stock	10,022,072	371,720	798,313	0	9,595,479	0	0	10,022,072
15. Total Bonds and Preferred Stock	8,110,251,231	15,216,771,359	15,412,252,816	(13,075,743)	7,901,694,031	0	0	8,110,251,231

#### **SCHEDULE DA - PART 1**

Short-Term Investments

	1  Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
	Carrying value	i ai value	Actual Cost	i cai-to-Date	i cai-to-Date
9199999 Totals	1,082,619,123	xxx	1,082,675,186	228,094	55,345

#### **SCHEDULE DA - VERIFICATION**

Short-Term Investments

	Short-reini investments	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	613,817,040	1,079,127,918
2.	Cost of short-term investments acquired		
3.	Accrual of discount	2,050	127,434
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	3,085	123,340
6.	Deduct consideration received on disposals	11,891,330,908	37,930,286,206
7.	Deduct amortization of premium	50,336	1, 173,575
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	510
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,082,619,123	613,817,040
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,082,619,123	613,817,040

# Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards NONE

# Schedule DB - Part B - Verification - Futures Contracts $N\ O\ N\ E$

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  $N\ O\ N\ E$ 

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

NONE

#### **SCHEDULE E - VERIFICATION**

(Cash Equivalents)

	(Odon Equivalents)	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	72,189,912	87,396,004
2.	Cost of cash equivalents acquired	2,258,183,793	11,933,551,237
3.	Accrual of discount	3,548	10,518
4.	Unrealized valuation increase (decrease)	0	0
5.	Total gain (loss) on disposals	(1,401)	1,573
6.	Deduct consideration received on disposals	2,289,276,480	11,948,726,090
7.	Deduct amortization of premium	0	43,330
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	41,099,372	72,189,912
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	41,099,372	72,189,912

# Schedule A - Part 2 - Real Estate Acquired and Additions Made $N\ O\ N\ E$

Schedule A - Part 3 - Real Estate Disposed NONE

Schedule B - Part 2 - Mortgage Loans Acquired NONE

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid  $N\ O\ N\ E$ 

### **SCHEDULE BA - PART 2**

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location	-	5	6	7	8	9	10	11	12	13
		3	4								Commitment	
						Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	NAIC	Originally	and		Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Designation	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
	Wellington Trust Company Comn Trust Fd Emerg Local Debt			Wellington	LZ	08/01/2013		996,964	0	٥	0	0.000
2199999. Joint	Venture Interests - Other - Unaffiliated							996,964	0	0	0	XXX
000000-00-0	Enterprise N Guar Fed LIHTC PrvPlc SH 0.000% 12/31/24		US	Enterprise	1Z	02/25/2014		10,074,086	0	0	0	0.000
3399999. Non-	Guaranteed Federal Low Income Housing Tax Credit -	Unaffiliated						10,074,086	0	0	0	XXX
4499999. Total	- Unaffiliated							11,071,050	0	0	0	XXX
4599999. Total	- Affiliated							0	0	0	0	XXX
							<b></b>					
			·			·						
			·				<b>†</b>					
							11					
							I					
			·		ļ		<b></b>					
							<b>+</b>					
4699999 - Tota	IIS							11,071,050	0	0	0	XXX

#### **SCHEDULE BA - PART 3**

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8		Change i	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
		Ğ					Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
									0										
							Carrying		Current	Other		Change in		Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange			Foreign			
								Unrealized		Temporary	ized	Adjusted	Change in			Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	` on ´	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year		Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal		Disposal	Income
identification	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P	City	Otate	14dtare of Bisposar	Acquired	Date	rear	Grease)	Accretion	TIIZEG	Other	11112)	value	Біорозаі	Cration	Disposai	Біорозаі	Бізрозаі	moonic
000000-00-0	0.000% 12/31/23		GA	Basis Adjustment	07/02/2012	01/01/2014	(62.940)	0	0	0	0	0	0	(62,940)		0	0	٥	0
000000 00 0	US Bancorp Guar Fed LIHTC Fd 2012-5 Prv P				017 027 2012		(02,040)							(02,040)					
	Income Housing Tax Credit- Unaffiliated																		
000000-00-0	0.000% 12/31/23		GA	Paydown	07/02/2012	01/15/2014	280.027	0	0	0	0	0	0	280.027	280.027	0	0	0	0
	US Bancorp Guar NMTC Fund 2009-3 LLC LIH Pry			-,															
000000-00-0	P Low 0.000% 12/31/19		GA	Paydown	12/23/2009	01/15/2014	2,390,553	0	0	0	0	0	0	2,390,553	2,390,553	0	0	0	0
	US Bancorp Guar NMTC Fund 2010-2 LLC LIH Prv			•															
000000-00-0	P Federal 0.000% 01/11/18		GA	Paydown	09/29/2010	01/01/2014	1,892,040	٥	Ω	Ω	Ω	٥	٥	1,892,040	1,892,040	0	٥		۵
	US Bancorp Guar NMTC Fund 2011-4 LLC LIH Prv																		
000000-00-0	P 0.000% 10/01/18		GA	Paydown	10/19/2011	01/01/2014	2,271,240	0	0	٥	0	0	0	2,271,240	2,271,240	0	0	0	0
3199999. Gu	aranteed Federal Low Income Housin	g Tax Credit - Unaffiliated	d				6,770,920	0	0	0	0	0	0	6,770,920	6,833,860	0	0	0	0
	AEP Tax Credit N Guar Fed LIHTC PrvPlc WB DD																		
	Low Income Housing Tax Credit- Unaffiliated				1	1													
000000-00-0	0.000% 12/15/25		GA	Paydown	12/13/2012	01/15/2014	710,534	0	5,397	٥	٥	5,397	٥	715,931	715,931	0	٥	٥	0
	AEP Tax Credit N Guar Fed LIHTC PrvPlc WB DD				1														
	Low Income Housing Tax Credit- Unaffiliated				1														
000000-00-0	0.000% 12/15/25		GA	Basis Adjustment	12/13/2012	01/23/2014	(159,953)	٥	۵	٥	٥	٥	٥	(159,953)	۵	0	۵	۵	0
	Enterprise N Guar Fed LIHTC PrvPlc CH				1														
000000-00-0	Federal 0.000% 12/31/22		US	Basis Adjustment	02/10/2012	01/10/2014	(4,317,533)	0	0	0	0	0	0	(4,317,533)	٥	0	0	0	0
1	Enterprise N Guar Fed LIHTC PrvPlc CH				1	1													1
000000-00-0	0.000% 12/31/22		US	Paydown	02/10/2012	01/15/2014	4,582,212	0	Ω	٥	٥	٥	٥	4,582,212	4,582,212	0	٥	0	0
l	Enterprise N Guar Fed LIHTC PrvPlc MP					1			_			_			_				1 .1
000000-00-0	0.000% 12/31/28		. LUS	Basis Adjustment	08/30/2012	01/10/2014	(49,920)	0	0	0	0	0	0	(49,920)	00	0	0	0	0

### **SCHEDULE BA - PART 3**

Showing Other Long-Term Invested Assets DISPOSED. Transferred or Repaid During the Current Quarter

			S	howing Other Long-Term Inve	estea Assets	DISPOSEL	ט, i ranstei	rrea or Re	epaid Durii	ng the Cur	rent Quar	ter							
1	2	Location		5	6	7	8		Change	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/	_		Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in		Carrying					
							Value		Year's	Than	0:4-1	Book/		Value		Foreign			
								l		_	Capital-		Exchange						
							Less	Unrealized		Temporary	ized		Change in			Exchange		<b>-</b>	
							Encum-	Valuation		Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	Enterprise N Guar Fed LIHTC PrvPlc MP																		
	0.000% 12/31/28		US	Paydown	08/30/2012	01/15/2014	272,777	0	0	0	0	0	0	272,777	272,777	0	0	0	0
	Enterprise N Guar Fed LIHTC PrvPlc MV								_	_	_	_	_		_		_	_	
	0.000% 12/31/22 Enterprise N Guar Fed LIHTC PrvPlc MV		US	Basis Adjustment	12/19/2011	01/10/2014	(429,946)	J0	}0	l0	0	ρ0	μ	(429,946)	}0	ρ0	٥		٥
	0.000% 12/31/22		US	Paydown	12/19/2011	01/15/2014	573,428			0	0	0		573,428	573,428			0	
	Enterprise N Guar Fed LIHTC PrvPic RR			_ rayuowii	12/ 19/ 2011	01/13/2014	73,420 الا	υ	L	ν	υ	ν		0,420 الا	3,420 (لا	J			υ
000000-00-0	0.000% 12/31/23		US	Basis Adjustment	05/15/2012	01/10/2014	(795.832)	0	0	0	0	0	0	(795,832)	0	0	0	0	0
	Enterprise N Guar Fed LIHTC PrvPlc RR			. Duo to ha juo tiiont	307 107 20 12	10, 2014	(700,002)							(100,002)					
000000-00-0	0.000% 12/31/23		US	Paydown	05/15/2012	01/15/2014	985,409	0	0	0	0	0	0	985,409	985,409	0	0	0	0
	Enterprise N Guar Fed LIHTC PrvPlc SC			.,															
000000-00-0	0.000% 12/31/23		US	Basis Adjustment	05/15/2012	01/10/2014	(186,516)	٥	0	٥	٥٥	0	٥	(186,516)	٥	0	٥	٥	٥
	Enterprise N Guar Fed LIHTC PrvPlc SC																		
	0.000% 12/31/23		US	Paydown	05/15/2012	01/15/2014	456,761	0	0	0	0	0	0	456,761	456,761	0	0	0	0
	Enterprise N Guar Fed LIHTC PrvPlc SH																		
	0.000% 12/31/24 MEF Multi-State N Guar Fed LIHTC PrvPlc		US	Paydown	02/25/2014	03/01/2014	122,369	0	۵	٥	0	0	Ω	122,369	122,369	٥	0	0	۵
	MEF Multi-State N Guar Fed LIHIC PrvPIc Season 0.000% 03/15/30			Dania Adinaharah	03/12/2013	01/10/2014	(7,337)							(7,337)	,			0	
	MEF Multi-State N Guar Fed LIHTC PrvPlc			Basis Adjustment	03/ 12/2013	01/10/2014	(7,337)	u		υ	u	u	u	(7,337)	u	J		u	u
	Season 0.000% 03/15/30			Paydown	03/12/2013	01/15/2014	247.908	٥	0	0	0	0	0	247.908	247.908	0	0	0	٥
	n-Guaranteed Federal Low Income H	Joueing Tay Credit - Unaffil	iatod	i aydowii	30/ 12/2010	01/10/2014	2.004.361	0	5.397	0	0	5.397	0	2.009.758	7.956.795	0	0	۵	Δ
JJJJJJJJJ. INUI	AEP Tax Credit Guar MO LIHTC Fund I Prv Plc	lousing rax Credit - Orland	iaieu		1	I	2,004,301	0	5,397	1	U	5,397	· ·	2,009,758	1,900,190	0	· ·	U	· ·
	come Housing Tax Credit- Unaffiliated														1				
1MOTAX-00-9	0.000% 12/31/16			Paydown	03/30/2005	01/15/2014	476,571	0	0	0	n	0	0	476,571	476,571	0	0	n	0
	aranteed State Low Income Housing	Tax Credit - Unaffiliated			F	F	476.571	٥	n	n	0	n	n	476.571	476.571	n	n	n	n
	AEP Tax Credit Guar GA LIHTC Fund IV Prv	Tax Credit Stianilated					410,511	ı	·	ı	ľ	,	,	-110,511	470,571		·		•
	Plc Low Income Housing Tax Credit-																		
	Unaffiliated 0.000% 12/15/18		GA	Paydown	12/14/2009	01/15/2014	188, 185	0	٥	0	٥	0	٥	188, 185	188 , 185	0	0	٥	0
	AEP Tax Credit N Guar GA LIHTC Fund V PrvPlc														1				
1	Income Housing Tax Credit- Unaffiliated																		
	0.000% 12/31/22		GA	Paydown	12/01/2011	01/15/2014	618,631	0	0	0	0	0	٥	618,631	618,631	0	0	0	0
	n-Guaranteed State Low Income Hou	<u>using Tax Credit - Unaffiliat</u>	ed				806,816	0	0	0	0	0	0	806,816	806,816	0	0	0	0
4499999. Tot	tal - Unaffiliated						10,058,668	0	5,397	0	0	5,397	0	10,064,065	16,074,042	0	0	0	0
4599999. Tot	tal - Affiliated						0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 - To	otals						10,058,668	0	5,397	0	0	5,397	0	10,064,065	16,074,042	0	0	0	0
							. , , , , , , , , , , , , , , , , , , ,		,					, , , , , , , , , , , , , , , , ,					

			Show All	ong-Term Bonds and Stock Acquired During the Current Quarter					
1	2	3	4	5	6	7	8	9	10 NAIC Desig-
CUSIP			Date		Number of Shares of			Paid for Accrued Interest and	nation or Market Indicator
Identification	n Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
135087-07-7	US Treasury Note 1.625% 02/27/19	G	02/20/2014	RBC Capital Markets		3,993,680	4,000,000	0	1
912828-A8-3	US Treasury Note 2.375% 12/31/20		01/14/2014	BNP Paribar Securities Corp		10,063,321	10,000,000	9,841	1
912828-B6-6 912828-B6-6	US Treasury Note 2.750% 02/15/24 US Treasury Note 2.750% 02/15/24		02/28/2014 03/14/2014	Merrill Lynch		14,073,697 9,379,922	13,950,000 9,300,000	19,075	1
912828-B8-2	US Treasury Note 0.250% 02/29/16		03/10/2014	Merrill Lynch		1,097,293	1,100,000	82	1
912828-B9-0	US Treasury Note 2.000% 02/28/21		03/19/2014	Nomura Securities		2,941,301	3,000,000	3,261	1
912828-B9-0	US Treasury Note 2.000% 02/28/21		03/25/2014	Morgan Stanley		5,201,888	5,300,000	7,489	
912828-C2-4	US Treasury Note 1.500% 02/28/19		03/19/2014	Nomura Securities		3,462,414	3,500,000	2,853	
912828-C5-7 912828-KD-1	US Treasury Note 2 .250% 03/31/21		03/31/2014	HSBC Securities Inc		6,949,661 422,750	6,975,000	1,279 5.440	
912828-UT-5	US Treasury Note 0.250% 03/31/15		03/10/2014	Merrill Lynch		1,101,117	1,100,000	1,224	
912828-WE-6	US Treasury Note 2.750% 11/15/23		01/31/2014	BNP Paribar Securities Corp		17,055,243	16,925,000	104 , 145	
0599999. St	ubtotal - Bonds - U.S. Governments					75,742,287	75,550,000	177,297	XXX
683234-8D-3	Ontario Province Cnda Corp Note Non Call 4.000% 10/07/19	A	03/13/2014	JP Morgan Chase		2,740,025	2,500,000	44,722	
748148-RU-9	Quebec Province Corp Note Non Call 3.500% 07/29/20	A	03/13/2014	CIBC World Markets		4,228,880	4,000,000	19,056	
1099999. St 13063B-FV-9	ubtotal - Bonds - All Other Governments  CALIFORNIA ST G0 Cont Call MW Sink 7.950% 03/01/36	1	02/18/2014	State Street Bank		6,968,905 1,644,986	6,500,000 1,400,000	63,778 52,558	
13063B-FV-9	CALIFORNIA ST GO CONT CALL MW SINK 7.950% 03/01/36		02/18/2014	State Street Bank			1,855,000	52,338	
452152-VQ-1	ILLINOIS ST GO Non Call 5.000% 02/01/21		02/07/2014	CitiGroup		1,174,799	1,045,000	0	
1799999. St	ubtotal - Bonds - U.S. States, Territories and Possessions			1		4,999,391	4,300,000	122, 198	XXX
213185-HX-2	COOK CNTY IL GO Non Call 5.000% 11/15/17		01/17/2014	Loop Capital Markets		2,727,696	2,400,000	0	1FE
213185-HX-2	COOK CNTY IL GO Non Call 5.000% 11/15/17		01/17/2014	Loop Capital Markets		2,277,020	2,000,000	0	1FE
213185-HY-0	COOK CNTY IL GO Non Call 5.000% 11/15/18		01/17/2014	Loop Capital Markets		1,152,070	1,000,000	0	
2499999. St 121342-NY-1	Libtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possess  BURKE CNTY GA DE Rev Bond Non Call 2.200% 10/01/32	ions	00/05/0014	D L C L		6,156,786 3,350,000	5,400,000 3,350,000	0	
3128M9-WU-2	FHLMC Pool G07559 MBS 4.000% 11/01/43		03/25/2014	Barclays Group Inc.			2,049,996	0 456	
3132M5-EV-0	FHLMC Pool 024948 MBS 4.500% 02/01/44		03/21/2014	CitiGroup		1,553,905	1,457,783	4,556	
3135G0-ZA-4	FNMA Note Non Call 1.875% 02/19/19		03/13/2014	Nomura Securities		4,542,750	4,500,000	5,859	1
3137EA-DG-1			03/13/2014	Morgan Stanley		4,489,560	4,500,000	22,750	
3137EA-DT-3 3138XB-W2-6	FHLMC Note Non Call 0.875% 02/22/17		01/17/2014	Goldman Sachs		2,730,597 1,579,504	2,735,000	4,621	
31417F-2P-2	FNMA Pool AB8881 MBS		12/16/2013	Nomura Securities		(7,208,129)		4,621	
31417F-2P-2	FNMA Pool AB8881 MBS		12/16/2013	JP Morgan Chase		7,172,238	7,516,346	7,516	
31418P-S7-1	FNMA Pool AD2341 MBS 4.500% 03/01/40		03/11/2014	BNP Paribar Securities Corp		1,559,962	1,457,483	2, 186	
345105-GT-1	FOOTHILL ESTRN T Rev Bond Cont Call ManPut Sink 5.000% 01/15/53		12/13/2013	Goldman Sachs		(3,753,554)	(3,485,000)	0	
345105-GT-1 442435-4C-4	FOOTHILL ESTRN T Rev Bond Cont Call ManPut Sink 5.000% 01/15/53		12/13/2013 03/18/2014	Goldman Sachs		3,753,554 934,512	3,485,000	0	2FE 1FE
442435-47-6	HOUSTON TX UTILI Nev Bond MW 3.228% 05/15/22		03/13/2014	JP Morgan Chase		1,750,000	1,750,000	0	
61075T-JG-4	MONROE CNTY NY I Rev Bond Cont Call 5.000% 07/01/38		01/09/2014	Goldman Sachs		1,690,946	1,630,000	2,943	1FE
64990E-LU-9			01/16/2014	Tax Free Exchange		5,290	5,000	110	
64990E-MF-1 650013-6P-5	NEW YORK ST DORM Rev Bond Cont Call 5.250% 02/15/24		01/16/2014	Tax Free Exchange		5,284,558 1,418,729	4,995,000 L	109,994	
650013-6P-5 650013-6R-1			03/27/2014	Tax Free Exchange		1,418,729	1,330,000	32,511	
650013-6T-7	NEW YORK ST THRU Rev Bond Cont Call 5.000% 04/01/19		03/27/2014	Tax Free Exchange		552,688	545,000	13,322	
650013-6Z-3	NEW YORK ST THRU Rev Bond Cont Call 5.000% 04/01/17		03/27/2014	Tax Free Exchange		8,803,488	8,670,000	211,933	1FE
650013-6Z-3	NEW YORK ST THRU Rev Bond Cont Call 5.000% 04/01/17		03/27/2014	Tax Free Exchange		9,248,408		211,933	
650013-7D-1 783186-SA-8	NEW YORK ST THRU Rev Bond Cont Call 5.000% 04/01/19		03/27/2014	Tax Free Exchange		3,615,290 3,205,650	3,565,000		
786005-VA-3	SACRAMENTO CA MU Rev Bond Cont Call 5.000% 08/15/37		01/30/2014	Stifel Nicolaus & Co.		3,684,940	3,500,000	73,889	
84247P-HK-0	STHRN CA PUBLIC Rev Bond Cont Call 5.000% 07/01/34		03/21/2014	Goldman Sachs		4,411,720	4,000,000	0	1FE
845040-KB-9	S W TX HGR EDU A Rev Bond Cont Call 5.000% 10/01/38		03/06/2014	Wachovia Bank		5,933,070	5,500,000	122,222	
91802R-AM-1	UTILITY DEBT SEC Rev Bond Cont Call 5.000% 12/15/33		01/10/2014	CitiGroup		8,218,125	7,500,000	28,125	
	ubtotal - Bonds - U.S. Special Revenues	1	00/14/0014	Truckle Fuckers		82,010,114	78,281,413	1,006,610	XXX
00100U-AE-2 00206R-BL-5	ADS Waste Holdings, Inc. New Term Loan 3.750% 10/09/19		02/14/2014 03/11/2014	Taxable Exchange		1,960,328 535,417	1,960,328 535,000		4FE
000000-00-0	Acosta, Inc. New Term Loan B 4.250% 03/02/18		03/31/2014	Tax Free Exchange		414, 195	414, 195	0	
00485C-AL-1	Acosta, Inc. New Term Loan B 4.250% 03/02/18		02/21/2014	Goldman Sachs		544,091	545,455	0	4FE
00485C-AM-9	Acosta, Inc. Term Loan C 3.250% 03/03/18		02/21/2014	Goldman Sachs		84,788	85,000	ō	4FE
00828K-AF-2	Affinion Group, Inc. Term Loan B 6.750% 10/10/16		12/19/2013	Deutsche Bank		(19,750)	(20,000)	0	4FE
00828K-AF-2	Affinion Group, Inc. Term Loan B 6.750% 10/10/16		12/19/2013	Deutsche Bank		19,699	19,948	0	4FE

			Snow All	Long-Term Bonds and Stock Acquired During the Current Quarte		_	1 0		1 10
1 CUSIP	2	3	4 Date	5	6  Number of Shares of	7	8	9 Paid for Accrued Interest and	10 NAIC Desig- nation or Market Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
00828K-AF-2	Affinion Group, Inc. Term Loan B 6.750% 10/10/16		12/20/2013	Barclays Group Inc.		64,022	64,832	0	4FE
00828K-AF-2 01377B-AD-0	Affinion Group, Inc. Term Loan B 6.750% 10/10/16		01/02/2014	Barclays Group Inc.		69,213 (243,775)	70,000	0	4FE
01377B-AD-0	Alcatel-Lucent USA Inc. USD Term Loan C 4.500% 01/30/19		12/19/2013	Morgan Stanley		243,775)	(245,000)		4FE
000000-00-0	Alliance Laundry Systems LLC Refi Term Loan 4.250% 12/10/18		03/13/2014	Tax Free Exchange		1,268	1,268	0	4FE
01862L-AM-0	Alliance Laundry Systems LLC Refi Term Loan 4.250% 12/10/18		02/28/2014	Bank of Montreal		100,000	100,000	0	4FE
01950E-AP-2	Allied Security Holdings, LLC New 1st Lien Term Loan 4.250% 02/12/21		02/12/2014	Credit Suisse		219,955	221,060 2.985.661	0	4FE
01950E-AP-2 01950E-AP-2	Allied Security Holdings, LLC New 1st Lien Term Loan  Allied Security Holdings, LLC New 1st Lien Term Loan  4.250% 02/12/21		02/14/2014	Tax Free Exchange		2,985,661 55.133		۷ ۱۱	4FE
01950E-AP-2	Allied Security Holdings, LLC New 1st Lien Term Loan 4.250% 02/12/21		03/25/2014	Credit Suisse				0	4FE
01950E-AQ-0	Allied Security Holdings, LLC Delayed Draw Term Loan 0.500% 02/12/21		02/12/2014	Credit Suisse				0	4FE
01950E-AQ-0	Allied Security Holdings, LLC Delayed Draw Term Loan 0.500% 02/12/21		03/19/2014	Credit Suisse		19,564		0	4FE
01950E-AQ-0 01973J-AH-2	Allied Security Holdings, LLC Delayed Draw Term Loan 0.500% 02/12/21		03/25/2014	Credit Suisse		30,863	30,863	٥	4FE
01973J-AH-2	Allison Transmission, Inc. New Term Loan B3 3.750% 08/23/19		12/19/2013	CitiGroup		(69,650)	70,000		3FE
02005A-DU-9	ALLY MASTER OWNE AMOT 2014-1 A1 ABS 0.625% 01/15/19		01/28/2014	JP Morgan Chase		6,775,000	6,775,000	0	1FE
02005A-DU-9	ALLY MASTER OWNE AMOT 2014-1 A1 ABS 0.625% 01/15/19		01/28/2014	JP Morgan Chase		3,440,000	3,440,000	0	1FE
02376C-AH-8	American Airlines, Inc. Exit Term Loan 3.750% 06/27/19		12/16/2013	Deutsche Bank		(706,357)	(706, 357)	0	3FE
02376C-AH-8 02376C-AH-8	American Airlines, Inc. Exit Term Loan 3.750% 06/27/19		12/16/2013	Deutsche Bank Deutsche Bank		(605,449) 603,932	(605,449) 603,932	<u>U</u>	3FE
02376C-AH-8	American Airlines, Inc. Exit Term Loan 3.750% 06/27/19		12/16/2013	Deutsche Bank		704,587	704,587	٥	3FE
000000-00-0	ABC Supply Term Loan 3.500% 04/16/20		03/17/2014	Tax Free Exchange		3,607	3,607	0	4FE
02503G-AE-2	American Capital Holdings, Inc 2017 Term Loan 3.500% 08/22/17		02/21/2014	JP Morgan Chase		114,676	114,963	0	4FE
0258M0-DK-2	AMER EXPRESS CR Corp Note Non Call 2.125% 03/18/19		03/13/2014	CitiGroup		998,110	1,000,000	0	1FE
03027X-AC-4 03064L-AB-6	AMERICAN TOWER Corp Note MW 3.400% 02/15/19		01/07/2014	BBC Capital Markets Barclays Group Inc.		777 , 197 599 .977		10,054	2FE
000000-00-0	Ameriforge Group, Inc. 1st Lien Term Loan 5.000% 12/19/19		03/11/2014	Tax Free Exchange			500	لا ۱۱	4FE
03074E-AF-1	Ameriforge Group, Inc. 1st Lien Term Loan 5.000% 12/19/19		12/16/2013	Deutsche Bank		(199.000)		0	4FE
03074E-AF-1	Ameriforge Group, Inc. 1st Lien Term Loan 5.000% 12/19/19		12/16/2013	Deutsche Bank		198,503	199,500	0	4FE
035242-AE-6	ANHEUSER-BUSCH Corp Note MW 2.150% 02/01/19		01/22/2014	Barclays Group Inc.		4,690,694	4,700,000	0	1FE
03827F-AR-2 03827F-AR-2	Applied Systems, Inc. New 1st Lien Term Loan 4.250% 01/25/21		01/15/2014	CS First Boston Corp		59,850 313,100	60,000 310.000	0	4FE
03827F-AH-2 03852C-AT-3	Arphiled Systems, Inc. New 1st Lien Term Loan 4.250% 01/25/21  Aramark Corporation USD Term Loan E 3.250% 09/07/19		02/12/2014	JP Morgan Chase			700,000	ں ۱	4FE
03852C-AU-0	Aramark Corporation USD Term Loan F 3.250% 02/24/21		02/28/2014	JP Morgan Chase		299.625	300,000	0	4FE
03968M-AB-1	Ardagh Holdings USA Inc. USD Term Loan B 4.250% 12/17/19		12/12/2013	CitiGroup			90,000	0	4FE
03968M-AD-7	Ardagh Holdings USA Inc. Incremental Term Loan 3.000% 12/17/19		01/30/2014	CitiGroup		229,425	230,000	0	4FE
04338G-AB-5	Arysta LifeScience Corporation 1st Lien Term Loan 3.500% 05/29/20		02/28/2014	JP Morgan Chase		418,421	418,945	0	4FE
05377J-AL-6 05522R-CQ-9	Avis Budget Car Rental, LLC New Term Loan B 3.000% 03/15/19		03/25/2014	JP Morgan Chase			750,000 5,485,000	را ۱	3FE
05531F-AQ-6	BB&T CORPORATION Corp Note Call 2.250% 02/01/19		01/28/2014	Barclays Group Inc.		1,344,560	1,350,000	0	1FE
05531F-AR-4	BB&T CORPORATION Corp Note Call 0.898% 02/01/19		01/28/2014	Deutsche Bank		4,550,000	4,550,000	0	1FE
05531F-AR-4	BB&T CORPORATION Corp Note Call 0.898% 02/01/19		01/28/2014	Deutsche Bank	.	4,725,000	4,725,000	0	1FE
05745P-AD-5 06050T-KN-1	BakerCorp International, Inc. New Term Loan 4.250% 02/14/20		03/04/2014	Deutsche Bank		500,000 1,998,036	500,000 1,800,000		4FE 2FE
06406H-CR-8	BANK OF NY MELLO Corp Note Call 2.200% 03/04/19		03/04/2014	CitiGroup		1,998,036	2,000,000	45,580 N	1FE
06742L-AA-1	DRYROCK ISSUANCE DROCK 2014-1 A ABS 0.515% 12/16/19		02/26/2014	Barclays Group Inc.		6,385,000	6,385,000	0	1FE
000000-00-0	Bass Pro Group, LLC New Term Loan 5.250% 11/20/19		03/24/2014	Tax Free Exchange		6,450	6,485	0	4FE
000000-00-0	Bass Pro Group, LLC New Term Loan 5.250% 11/20/19		03/24/2014	Tax Free Exchange		4,856	4,865	0	4FE
07014Q-AF-8 07014Q-AF-8	Bass Pro Group, LLC New Term Loan 3.750% 11/20/19		11/18/2013	JP Morgan Chase  JP Morgan Chase		(1,905,108) 1,900,249	(1,907,493) 1,902,627	0	4FE
07014Q-AF-8 000000-00-0	Bass Pro Group, LLC New Term Loan 3.750% 11/20/19 Berry Plastics Holding Corpora Term Loan D 3.500% 02/07/20		02/10/2013	Tax Free Exchange		1,900,249	1,902,627	۷ ۱	4FE
000000-00-0	Berry Plastics Holding Corpora Term Loan D 3.500% 02/07/20		02/10/2014	Tax Free Exchange		627	628	0	4FE
08579J-AK-8	Berry Plastics Holding Corpora Term Loan E 3.750% 01/06/21		12/18/2013	Credit Suisse		1,217,002	1,220,052	0	4FE
08579J-AK-8	Berry Plastics Holding Corpora Term Loan E 3.750% 01/06/21		12/18/2013	Credit Suisse		811,335	813,368	0	4FE
08579J-AK-8	Berry Plastics Holding Corpora Term Loan E 3.750% 01/06/21		12/18/2013	Credit Suisse		129,675 16.938	130,000	0	4FE
000000-00-0 000000-00-0	Biomet Inc. Extended Term Loan B		03/25/2014 12/27/2013	lax Free Exchange    Tax Free Exchange		16,938	16,938	0 ^	4FE
101137-AK-3	BOSTON SCIENTIFC Corp Note MW 6.000% 01/15/20		03/13/2014	BMO Capital Markets		174,209		1.575	2FE
101137-AK-3	BOSTON SCIENTIFC Corp Note MW 6.000% 01/15/20		03/13/2014	BMO Capital Markets		116,140	100,000	1,050	
10524M-AK-3	Brand Energy & Infrastructure New Term Loan B 4.750% 11/26/20		11/22/2013	Morgan Stanley		391,480		0	4FE
000000-00-0	CB Richard Ellis Services, Inc New Term Loan B 5.000% 03/29/21		03/03/2014	Tax Free Exchange		1,071	1,071	0	3FE

# **SCHEDULE D - PART 3**

			Show All I	ong-Term Bonds and Stock Acquired During the Current Quarte	er				
1	2	3	4	5	6	7	8	9	10
							-		NAIC Desig-
									nation or
					Number of			Paid for Accrued	Market
CUSIP			Data		Shares of			Interest and	Indicator
	5		Date				5 1/1		
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
	CDW LLC New Term Loan 3.250% 04/29/20		01/13/2014	Barclays Group Inc.	ļ	55,206	55,000	0	3FE
000000-00-0	Community Health Systems, Inc. Term Loan D 4.250% 01/27/21		02/10/2014	Tax Free Exchange		23,389	23,506	0	3FE
	Community Health Systems, Inc. Term Loan D 4.250% 01/27/21		02/11/2014	Tax Free Exchange		52,210	52,473	0	3FE
	Community Health Systems, Inc. Term Loan D 4.250% 01/27/21		02/11/2014	Tax Free Exchange		36,547	36,731	0	3FE
	Community Health Systems, Inc. 2017 Term Loan E 3.447% 01/25/17		02/28/2014	Tax Free Exchange	ļ	22,823	23,025	0	3FE
	Community Health Systems, Inc. 2017 Term Loan E 3.447% 01/25/17		03/31/2014	Tax Free Exchange		1,570	1,584	0	3FE
	Community Health Systems, Inc. Term Loan D 4.250% 01/27/21		01/22/2014	Credit Suisse		2,010,101	2,020,202	0	3FE
	Community Health Systems, Inc. Term Loan D 4.250% 01/27/21		01/22/2014	Credit Suisse		900,475	905,000	0	3FE
	Community Health Systems, Inc. Term Loan D 4.250% 01/27/21		01/22/2014	Credit Suisse		1,407,071	1,414,141	0	3FE
	Comm Mortgage Trust COMM 2014-UBS2 A5 CMBS 3.961% 03/10/47		03/03/2014	Deutsche Bank		5, 474, 190	5,315,000	9,942	
	Calpine Construction Finance C Term Loan 1 3.000% 05/03/20		12/06/2013	Deutsche Bank		(328,350)	(330,000)	0	3FE
	Calpine Construction Finance C Term Loan 1 3.000% 05/03/20		12/06/2013	Deutsche Bank	-	327 , 527	329, 173	0	3FE
	Calpine Construction Finance C Term Loan 1 3.000% 05/03/20		01/16/2014	Deutsche Bank	- }	551,375	550,000	0	3FE
	CAPITAL AUTO REC AFIN 2014-1 A1A ABS 0.680% 05/20/16		01/16/2014	CitiGroup	·		570,000	0	1FE
	CAPITAL AUTO REC AFIN 2014-1 B ABS 2.220% 01/22/19		01/16/2014	CitiGroup		2,499,590	2,500,000	0	1FE
	CAPITAL AUTO REC AFIN 2014-1 A1B ABS 0.507% 05/20/16		01/16/2014	CitiGroup	ļ	1,755,000	1,755,000	0	1FE
	CAPITAL ONE MULT COMET 2014-A1 A ABS 0.439% 11/15/19		02/04/2014	JP Morgan Chase	·	4,955,000	4,955,000		1FE
	CAPITAL ONE BANK Corp Note Non Call 2.250% 02/13/19		02/10/2014	Barclays Group Inc.	·	1,004,910	1,005,000	0	1FE
	Capsugel Holdings US, Inc. New Term Loan B 3.500% 08/01/18		01/14/2014	Tax Free Exchange		35,335	35,335	0	4FE
	Capsugel Holdings US, Inc. New Term Loan B 3.500% 08/01/18		12/31/2013	Tax Free Exchange		22,075	22,075	0	3FE
	Capsugel Holdings US, Inc. New Term Loan B 3.500% 08/01/18		12/31/2013	Tax Free Exchange		19,868	19,868	0	4FE
	Capsugel Holdings US, Inc. New Term Loan B 3.500% 08/01/18		01/14/2014	Tax Free Exchange		2,598	2,598	0	3FE
	Capsugel Holdings US, Inc. New Term Loan B 3.500% 08/01/18		01/14/2014	Tax Free Exchange		2,338	2,338	0	4FE
	Capsugel Holdings US, Inc. New Term Loan B 3.500% 08/01/18		11/21/2013	Goldman Sachs		40,271	40,271		3FE
	Capsugel Holdings US, Inc. New Term Loan B 3.500% 08/01/18		11/21/2013	Goldman Sachs	-	(225,000)	(225,000)		4FE
14068P-AG-9	Capsugel Holdings US, Inc. New Term Loan B 3.500% 08/01/18		11/21/2013	Goldman Sachs		174,076	174,076	0	4FE
14313Q-AB-1	CARMAX AUTO OWNE CARMX 2014-1 A2 ABS 0.470% 02/15/17		02/04/2014	Merrill Lynch		6,309,894	6,310,000	0	1FE
15018L-AF-8	Cedar Fair, L.P. New Term Loan B 3.250% 03/06/20		03/25/2014	JP Morgan Chase		980,993	978,547		3FE
	Cequel Communications, LLC Term Loan B 3.500% 02/14/19		01/14/2014	Tax Free Exchange	·	3,641	3,641		3FE
000000-00-0	Cequel Communications, LLC Term Loan B 3.500% 02/14/19		01/14/2014	Tax Free Exchange	·	13,321	13,470		3FE
15672E-AJ-3	Cequel Communications, LLC Term Loan B 3.500% 02/14/19		03/25/2014	CitiGroup		999,949			3FE
	Ceridian Corp. New Term Loan B 4.404% 05/09/17		02/20/2014 02/28/2014	Deutsche Bank Merrill Lynch		501,250 747.188	500,000 750,000		4FE 3FE
	Charter Communications Operati Term Loan E 3.000% 07/01/20								
	Charter Communications Operati Term Loan E 3.000% 07/01/20		03/07/2014	Merrill Lynch		747,188 7.868.705	750,000 7.850,000		3FE
			02/12/2014	JP Morgan Chase			2,000,000		
161571-GJ-7	CHASE ISSUANCE T CHAIT 2014-A1 A ABS		01/16/2014	JP Morgan Chase		1,999,638 2,599,530	2,600,000		1FE
	Chromaflo Technologies Corpora 1st Lien Term Loan 4.500% 12/02/19		11/20/2013	Deutsche Bank  Deutsche Bank	- }	(129,675)	(130,000)		4FE
	Chrysler Group LLC New Term Loan B 3.500% 05/24/17		02/07/2013	Tax Free Exchange	·	6.753	6,753		4FE
	Chrysler Group LLC New Term Loan B 3.500% 05/24/17		03/03/2014	Tax Free Exchange	·	5,112	5.118		3FE
	Chrysler Group LLC New Term Loan B 3.500% 05/24/17		02/05/2014	JP Morgan Chase	<u> </u>		5,118	u ^	3FE
	Chrysler Group LLC 2018 Term Loan B 3.250% 12/31/18		02/05/2014	JP Morgan Chase	·		195.000	٠	3FE
	CISCO SYSTEMS Corp Note MW Call 2.900% 03/04/21		02/03/2014	Barclays Group Inc.		429,217	430,000		
	Citigroup CGCMT 2007-C6 A1A CMBS 5.889% 12/10/49		03/10/2014	Goldman Sachs	<u> </u>	3, 187, 380	2.856.736	5.422	11 L
	Citigroup Commercial Mtge Tr CGCMT 2014-GC19 A2 CMBS 2.790% 03/10/47		02/28/2014	CitiGroup	·	916,684		1,311	
	Clarion Lion Properties Fund 18055#AM4 MW 50BP Prv Plc 4.600% 02/14/24		12/05/2013	Bank of America Sec	<u> </u>	1,250,000	1,250,000		
	Comerica Bank Corp Note Non Call 3.000% 09/16/15		03/10/2014	Castleoak Securities		310,842	300,000	4,425	
	Comerica Bank Corp Note Non Call 3.000% 09/16/15		03/11/2014	Wachovia Bank		103.592	100,000	1,483	
	Comerica Bank Corp Note Non Call 3.000% 09/16/15		03/17/2014	Isaak Bond Investments Inc		497.045	480,000	160	
	Consolidated Communications, I New Term Loan B 4.250% 12/23/20		12/18/2013	Wells Fargo Bank	ļ	278.600	280,000		3FE
	Cooper Standard Automotive, In New Term Loan B 3.500% 04/04/21		03/28/2014	Deutsche Bank	[	811.141	815,217	 N	4FE
	Cooper Standard Automotive, In New Term Loan B 3.500% 04/04/21		03/28/2014	Deutsche Bank		540,761	543,478	 0	4FE
	Crown Castle Operating Company Term Loan B2 3.250% 01/31/21		01/21/2014	Taxable Exchange		1.960.196	1.960.196	n	3FE
	Crown Castle Operating Company Term Loan B2 3.250% 01/31/21		01/21/2014	Taxable Exchange	[	1.989.983	1,989,983	 N	3FE
	Crown Castle Operating Company Term Loan B2 3.250% 01/31/21		02/05/2014	Bank of America Sec	[	777,906	775.000	 N	3FE
	Crown Castle Operating Company Term Loan B2 3.250% 01/31/21		03/06/2014	RBS Securities		661,459	660,633	n	3FE
	Cumulus Media Holdings Inc. 2013 Term Loan 4.250% 12/23/20		12/20/2013	JP Morgan Chase		69,300	70,000	n	4FE
	DCP MIDSTREAM OP Corp Note Call MW 2.700% 04/01/19		03/10/2014	JP Morgan Chase		149, 115	150,000		2FE
	DCP MIDSTREAM OP Corp Note Call MW 2.700% 04/01/19		03/10/2014	JP Morgan Chase	[	994.100	1.000.000	 N	2FE
	DAIMLER FINANCE Corp Note Non Call Prv Plc 0.585% 03/10/17		03/03/2014	Barclays Group Inc.		2,525,000	2,525,000	 N	1FE
	JRD Holdings LLC 481210AC5 MW 50 Prv Plc 3.470% 03/27/21		03/19/2014	Bank of America Sec		725.000	725.000	 N	2FE
					<u> </u>				

# **SCHEDULE D - PART 3**

			Show All	ong-Term Bonds and Stock Acquired During the Current Quar	ter				
1	2	3	4	5	6	7	8	9	10
									NAIC Desig-
									nation or
					Number of			Paid for Accrued	Market
CUSIP			Data		Shares of			Interest and	Indicator
	<b>6</b>	l – . I	Date				5 1/1		
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
	Darling International Inc. USD Term Loan B 3.250% 01/06/21		12/18/2013	JP Morgan Chase		(1,402,734)	(1,406,250)	0	3FE
	Darling International Inc. USD Term Loan B 3.250% 01/06/21		12/18/2013	JP Morgan Chase		(935 , 156)	(937,500)	0	3FE
	Darling International Inc. USD Term Loan B 3.250% 01/06/21		12/18/2013	JP Morgan Chase		(374,063)	(375,000)	0	3FE
	Darling International Inc. USD Term Loan B 3.250% 01/06/21		12/18/2013	JP Morgan Chase		1,402,734	1,406,250	0	3FE
	Darling International Inc. USD Term Loan B 3.250% 01/06/21		12/18/2013	JP Morgan Chase			937,500	0	3FE
	Darling International Inc. USD Term Loan B 3.250% 01/06/21		12/18/2013	JP Morgan Chase		374,063	375,000	0	3FE
	Dayco Products, LLC New Term Loan B 5.250% 12/12/19		11/27/2013	Bank of America Sec		168,300	170,000	0	4FE
	Dealertrack Technologies, Inc. Term Loan B 3.500% 02/26/21		02/27/2014	JP Morgan Chase		274,313	275,000	0	3FE
	Dealertrack Technologies, Inc. Term Loan B 3.500% 02/26/21		02/27/2014	JP Morgan Chase		975,815	978,261	0	3FE
	Dealertrack Technologies, Inc. Term Loan B 3.500% 02/26/21		02/27/2014	JP Morgan Chase		1,951,630	1,956,522	0	3FE
24231F-AB-3	Dealertrack Technologies, Inc. Term Loan B 3.500% 02/26/21		03/28/2014	JP Morgan Chase		120,471	120,321	0	3FE
	Del Monte Foods Company Term Loan 4.000% 03/08/18		01/31/2014	Tax Free Exchange		1,006,202	1,006,202	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 02/18/21		02/21/2014	Tax Free Exchange		1,429	1,437	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 02/18/21		03/18/2014	Tax Free Exchange		4,723	4,748	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 02/18/21		03/18/2014	Tax Free Exchange		4,723	4,748	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 02/18/21		02/21/2014	Tax Free Exchange		953	958	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 02/18/21		03/18/2014	Tax Free Exchange		3,149	3,165	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 02/18/21		03/18/2014	Tax Free Exchange		3,149	3,165	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 02/18/21		11/26/2013	CitiGroup		169,150	170,000	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 02/18/21		02/27/2014	Tax Free Exchange		551,116	553,885	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 02/18/21		02/27/2014	Tax Free Exchange		551,116	553,885	0	4FE
	Delta Air Lines, Inc. 2018 Term Loan B1 3.500% 10/18/18		02/06/2014	Taxable Exchange		4,327,869	4,327,869	0	3FE
	Diamond Foods, Inc. New Term Loan 4.250% 08/20/18		02/12/2014	Credit Suisse		134,325	135,000	0	4FE
	Diamond Foods, Inc. New Term Loan 4.250% 08/20/18		03/04/2014	CS First Boston Corp		110 , 138	110,000	0	4FE
	DIRECTV HLDGS/FN Corp Note Call MW 4.450% 04/01/24		03/17/2014	Barclays Group Inc.		1,145,745	1,150,000	0	2FE
26550H-AC-5	Dunkin' Brands, Inc. Term Loan B4 3.250% 02/07/21		02/07/2014	Barclays Group Inc.		44,831	45,000	0	4FE
	Dunkin' Brands, Inc. Term Loan B4 3.250% 02/07/21		03/03/2014	Barclays Group Inc.			80,000	0	4FE
26844H-AB-3	EFS Cogen Holdings   Inc. Term Loan B   3.750% 12/17/20		11/20/2013	JP Morgan Chase		(550,000)	(555,556)	0	3FE
26844H-AB-3	EFS Cogen Holdings   Inc. Term Loan B   3.750% 12/17/20		11/20/2013	JP Morgan Chase		(916,667)	(925,926)	0	3FE
	EFS Cogen Holdings   Inc. Term Loan B   3.750% 12/17/20		11/20/2013	Barclays Group Inc.		(173,250)	(175,000)	0	3FE
	EFS Cogen Holdings   Inc. Term Loan B 3.750% 12/17/20		11/20/2013	JP Morgan Chase			925,926	0	3FE
	EFS Cogen Holdings   Inc. Term Loan B   3.750% 12/17/20		11/20/2013	JP Morgan Chase		550,000	555,556	0	3FE
	EFS Cogen Holdings   Inc. Term Loan B   3.750% 12/17/20		11/20/2013	Barclays Group Inc.		173,250	175,000	0	3FE
	E.W. Scripps Company Term Loan B 3.250% 11/26/20		11/22/2013	SunTrust Bank		189,525	190,000	0	3FE
	Entercom Radio, LLC Term Loan B 4.000% 11/23/18		03/05/2014	Tax Free Exchange		5,717	5,717	0	3FE
	Entercom Radio, LLC Term Loan B 5.250% 11/23/18		01/02/2014	Tax Free Exchange		5,717	5,717	0	3FE
	Entercom Radio, LLC Term Loan B 5.250% 11/23/18		03/05/2014	Tax Free Exchange		30,491	30,491	0	3FE
	Entercom Radio, LLC Term Loan B 5.250% 11/23/18		02/03/2014	Tax Free Exchange		47,642	47,642	0	3FE
	ENTERPRISE FLEET EFF 2014-1 A2 ABS Prv Pic 0.870% 09/20/19		02/11/2014	Merrill Lynch		1,639,928	1,640,000	0	1FE
	Exxon Mobil Corporation Corp Note MW 1.819% 03/15/19		03/17/2014	JP Morgan Chase		1,800,000	1,800,000	0	1FE
	FleetPride Corporation 1st Lien Term Loan 5.250% 11/19/19		01/16/2014	Deutsche Bank		228,850	230,000	0	4FE
	Fieldwood Energy LLC 1st Lien Term Loan 3.875% 09/28/18		03/06/2014	Tax Free Exchange		41,191	41,191	0	3FE
000000-00-0	Fieldwood Energy LLC 1st Lien Term Loan 3.875% 09/28/18		03/06/2014	Tax Free Exchange		6,848	6,848	0	3FE
	Fieldwood Energy LLC 1st Lien Term Loan 3.875% 09/28/18		02/14/2014	CitiGroup		185,000	185,000	0	3FE
	Filtration Group Corporation 1st Lien Term Loan 4.500% 11/21/20		02/26/2014	Tax Free Exchange		608	612	0	4FE
	Filtration Group Corporation 1st Lien Term Loan 4.500% 11/21/20		02/26/2014	Tax Free Exchange		608	612	0	4FE
	FORDO 2011-A B 2.380% 07/15/16		02/03/2014	Deutsche Bank		4,925,270	4,825,000	6,699	
34530A-AC-9	Ford Credit Auto FORDO 2012-D A3 ABS 0.510% 04/15/17		02/03/2014	CitiGroup		775,575	775,000	231	
	FORD CREDIT AUTO FORDL 2013-B A2B ABS 0.425% 01/15/16		02/03/2014	Deutsche Bank	}	3,822,686	3,820,000	1,004	
	FORD CREDIT AUTO FORDL 2014-A A2A ABS 0.500% 10/17/16		03/18/2014	Barclays Group Inc.		399,993	400,000	0	1FE
345397-WQ-2	FORD MOTOR CRED Corp Note Non Call 1.064% 03/12/19		03/05/2014	Barclays Group Inc.		1,500,000	1,500,000	0	2FE
	GATX CORP Corp Note MW 1.250% 03/04/17		02/27/2014	CitiGroup		624,631	625,000	0	2FE
	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		01/03/2014	Tax Free Exchange		237,728	238,324	0	4FE
	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		01/03/2014	Tax Free Exchange		237,728	238,324	0	4FE
	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		01/16/2014	Tax Free Exchange		13,227	13,235	0	4FE
	GCA Services Group, Inc. New Term Loan B 5.500% 11/01/19		01/03/2014	Tax Free Exchange		15,849	15,888	0	4FE
	GCA Services Group, Inc. New Term Loan B 5.500% 11/01/19		01/03/2014	Tax Free Exchange		15,849	15,888	0	4FE
	GCA Services Group, Inc. New Term Loan B 5.500% 11/01/19		01/16/2014	Tax Free Exchange		880	882	0	4FE
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		12/17/2013	Credit Suisse		(364,823)	(365,738)	0	4FE
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		12/17/2013	Credit Suisse		(174,463)	(174,463)	0	4FE
	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		12/17/2013	Credit Suisse		(364,823)	(365,738)	0	4FE
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		12/17/2013	Credit Suisse		(174,463)	(174,463)	0	4FE

# **SCHEDULE D - PART 3**

			Show All	ong-Term Bonds and Stock Acquired During the Current Quar	ter				
1	2	3	4	5	6	7	8	9	10
	_	Ů	•	· ·			· ·	· ·	NAIC Desig-
						ı			
					Nbe	ı		Dalder A	nation or
					Number of	1		Paid for Accrued	Market
CUSIP			Date		Shares of	1		Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		12/17/2013	CS First Boston Corp		(19,950)	(20,000)	0	4FE
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		12/17/2013	CS First Boston Corp		(10,000)	(10,000)	0	4FE
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4,250% 11/01/19		12/17/2013	Credit Suisse		171.897	171.897	0	4FE.
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		12/17/2013	Credit Suisse		359,458	360,359	0	4FE
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		12/17/2013	Credit Suisse		171,897	171.897	0	4FE
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		12/17/2013	Credit Suisse		359,458		0	4FE
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		12/17/2013	CS First Boston Corp		9,853	9.853		4FE
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		12/17/2013	CS First Boston Corp	L l	19,657	19,706	0	4FE
000000-00-0	GFA Brands, Inc. New Term Loan B 5.000% 07/09/20		01/22/2014	Tax Free Exchange		3,189	3, 189	0	4FE
36160E-AP-4	GFA Brands, Inc. New Term Loan B 5.000% 07/09/20		12/16/2013	CitiGroup		(35,000)	(35,000)	0	4FE
36160E-AP-4	GFA Brands, Inc. New Term Loan B 5.000% 07/09/20		12/16/2013	CitiGroup		34,920	34,920	0	4FE
36252R-AF-6	GS MORTGAGE SECU GSMS 2014-G C18 CMBS 2.924% 01/10/47	[	01/24/2014	Goldman Sachs		3,913,860	3,800,000	617	1FE
36252R-AM-1	GS MORTGAGE SECU GSMS 2014-GC18 A4 CMBS 4.074% 01/10/47	1 l	02/12/2014	Morgan Stanley		1,539,375	1,500,000	2,886	1FE
36252R-AM-1	GS MORTGAGE SECU GSMS 2014-GC18 A4 CMBS 4.074% 01/10/47		02/12/2014	Barclays Group Inc.		1,539,258	1,500,000	2,886	
36252W-AV-0	GS MTG SEC GS MTG SECS TR 3.73 CMBS 3.680% 04/10/47		03/27/2014	Goldman Sachs		3,795,507	3,685,000	5,345	
36252W-AW-8	GS MTG SEC GS MTG SECS TR 3.721% CMBS 3.721% 04/10/47		03/27/2014	Goldman Sachs		2,019,880	2,000,000	2,894	
36874V-AG-3	Generac Power Systems, Inc. Term Loan B 3.500% 05/31/20	1	12/11/2013	JP Morgan Chase		(501,875)	(500,000)	0	4FE
36874V-AG-3	Generac Power Systems, Inc. Term Loan B 3.500% 05/31/20		12/11/2013	JP Morgan Chase		500,617	498,747		TI L
36962G-5F-7	GEN ELEC CAP CRP Corp Note Non Call 2.375% 06/30/15		03/12/2014	Cantor Fitzgerald		409,706	400,000	2,032	1FE
36962G-7G-3	GEN ELEC CAP CRP Corp Note Non Call 2.300% 01/14/19		01/08/2014	CitiGroup		1,996,240	2,000,000	0	"
37045X-AL-0	GEN MOTORS FIN Corp Note MW 4.250% 05/15/23		02/06/2014	Tax Free Exchange			86,000	822	3FE
37047Q-AH-2	General Nutrition Centers, Inc New Term Loan 3.250% 03/04/19		11/26/2013	JP Morgan Chase		(1,969,753)	(1,977,167)	0	4FE
37047Q-AH-2	General Nutrition Centers, Inc New Term Loan 3.250% 03/04/19		11/26/2013	JP Morgan Chase		1,969,753	1,977,167	0	4FE
37047Q-AH-2	General Nutrition Centers, Inc New Term Loan 3.250% 03/04/19		02/07/2014	JP Morgan Chase		500,625	500,000	0	4FE
37252K-AJ-1	Geo Group, Inc. (The) New Term Loan B 3.250% 04/03/20		01/03/2014	Tax Free Exchange		407,179	407,179	0	3FE
37252K-AJ-1	Geo Group, Inc. (The) New Term Loan B 3.250% 04/03/20		01/03/2014	Tax Free Exchange		381,731	381,731	0	3FE
38141E-A2-5	GOLDMAN SACHS GP Corp Note Non Call 7.500% 02/15/19		03/14/2014	Goldman Sachs		2, 132, 025	1,750,000	12,396	1FE
38141G-VM-3	GOLDMAN SACHS GP Corp Note Non Call 4.000% 03/03/24		02/26/2014	Goldman Sachs			920,000	0	1FE
38145X-AA-1	GOLDMAN SACHS GP Corp Note Non Call 2.625% 01/31/19		01/28/2014	Goldman Sachs		2,003,648	2,010,000	0	1FE
40414L-AK-5	HCP INC Corp Note Call MW 4.200% 03/01/24		02/12/2014	Wachovia Bank		457,870	460,000	0	2FE
40429C-GD-8	HSBC FINANCE CRP Corp Note Non Call 6.676% 01/15/21		03/12/2014	JP Morgan Chase		1,168,260	1,000,000	11,498	1FE
41165Q-AE-7	Harbourvest Partners, LLC New Term Loan 3.250% 02/04/21		02/04/2014	Tax Free Exchange		966,038		0	3FE
42206J-AK-8	HD Supply, Inc. Term Loan B 4.000% 06/28/18		02/12/2014	Credit Suisse		393,413	390,000	0	4FE
42804V-AN-1	Hertz Corporation, (The) Term Loan B2 3.000% 03/11/18		12/31/2013	CitiGroup		84,786	84,786	0	3FE
42804V-AN-1	Hertz Corporation, (The) Term Loan B2 3.000% 03/11/18		02/26/2014	Deutsche Bank			395,000		3FE
428236-BV-4	HEWLETT-PACK CO Corp Note MW 4.650% 12/09/21		01/09/2014	Merrill Lynch		3, 127, 200	3,000,000	13,563	
000000-00-0	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20		01/30/2014	Tax Free Exchange		159,529	158,933		3FE
000000-00-0	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20		02/25/2014	Tax Free Exchange		29,903	29,800		3FE
000000-00-0	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20		02/25/2014	Tax Free Exchange		78,472	78,947	0	3FE
000000-00-0	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20		02/25/2014	Tax Free Exchange		78,472	78,947	0	3FE
000000-00-0	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20		02/25/2014	Tax Free Exchange		29,903	29,800		3FE
000000-00-0	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20	[	02/25/2014	Tax Free Exchange		78,472	78,947		3FE
000000-00-0	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20		02/25/2014	Tax Free Exchange		78,472	78,947		3FE
000000-00-0	Hilton Hotels Corporation USD Term Loan B2 3.750% 10/26/20		02/25/2014	Tax Free Exchange		9,968	9,933		3FE
000000-00-0	Hilton Hotels Corporation USD Term Loan B2 3.750% 10/26/20		02/25/2014	Tax Free Exchange			26,316		3FE
43289D-AC-7	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20		11/26/2013	Deutsche Bank		(598, 235)	(596,000)		3FE
43289D-AC-7	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20		11/26/2013	Deutsche Bank		598,235	596,000		3FE
43644A-AU-3	Hologic Inc. New Term Loan B 3.250% 08/01/19		02/24/2014	Goldman Sachs		499,375	500,000		3FE
43644A-AU-3	Hologic Inc. New Term Loan B 3.250% 08/01/19		03/26/2014	Goldman Sachs		230,288	230,000		3FE
437076-BA-9	HOME DEPOT INC Corp Note Call MW 4.200% 04/01/43		01/03/2014	SG Cowen and Company		2,399,826	2,600,000		
437076-BA-9	HOME DEPOT INC Corp Note Call MW 4.200% 04/01/43		01/06/2014	Nomura Securities		3,144,864	3,400,000		1FE
44106M-AS-1	HOSPITALITY PROP Corp Note Call MW 4.650% 03/15/24		03/05/2014	CitiGroup		428,637	430,000	0	ZFE
44614T-AC-6	HUNTINGTON AUTO HUNT 2012-2 A3 ABS 0.510% 04/17/17		01/31/2014	JP Morgan Chase		7,877,153			
44890F-AD-9	HYUNDAI AUTO LEA HALST 2012-A A4 ABS Prv Pic 1.050% 04/17/17		02/03/2014	Barclays Group Inc.		7,860,457		4,793	
44890R-AB-7	HYUNDAI AUTO REC HART 2014-A A2 ABS		01/28/2014	CitiGroup		6,149,895	6, 150,000	0	1FE
44890R-AE-1	HYUNDAI AUTO REC HART 2014-A B ABS 1.730% 08/15/19		01/28/2014	CitiGroup		1,364,592	1,365,000	0	1FE
44890T-AB-3	HYUNDAI AUTO LEA HALST 2014-A A2 ABS Prv PIc 0.520% 07/15/16		03/12/2014	Barclays Group Inc.			800,000	0	1FE
44923Q-AJ-3	HYUNDAI CAP AMER Corp Note MW Prv Pic 2.550% 02/06/19		02/03/2014	Barclays Group Inc.		2,495,225	2,500,000		2FE
451102-AZ-0 45173U-AE-9	ICAHN ENTER/FIN Corp Note Call MW Prv Plc 4.875% 03/15/19		01/08/2014	CitiGroup		454,000	454,000	0	3FE
		1	02/04/2014	CS First Boston Corp		189,050	190,000	0	4FE
			00/44/004/			450,000	450 000	•	OFF
45672J-AB-6 45672J-AB-6	Ineos US Finance LLC 6 Year Term Loan 3.750% 05/04/18 Ineos US Finance LLC 6 Year Term Loan 3.750% 05/04/18		02/14/2014	Barclays Group Inc.		150,000 1.857,143	150,000 1.857.143	0	3FE

#### STATEMENT AS OF MARCH 31, 2014 OF THE UnitedHealthcare Insurance Company

Collaboration				Show All	Long-Term Bonds and Stock Acquired During the Current Quarte			<del>,</del>		
Committee   Comm	1	2	3	4	5	6	7	8	9	NAIC Desig-
March   Marc	CUSIP			Date						Market
March   Marc			Foreign			Stock			Dividends	(a)
									0	4FE
									ں ۱۱	
George   Control   Contr	000000-00-0								0	
Selection   Sele	000000-00-0								0	
March   State   Stat									0	
Section   Person for Section   Person		Interline Brands. Inc. 2021 Term Loan 4.000% 03/15/21							 0	
	45874J-AD-8	Interline Brands, Inc. 2021 Term Loan 4.000% 03/15/21		03/12/2014	Goldman Sachs		99,750	100,000	0	
2007-20-06   1									0	
Section   Company   Comp										
Miles   Mile					Bank of America Sec				0	
60199-6-7   John Coop. In No. Front Land \$ 1,000 (5000)   500   100	46613B-AE-7	J Crew Group, Inc. New Term Loan B 3.000% 03/05/21		02/28/2014	Merrill Lynch		233,825	235,000	0	4FE
Miles									0	
200000-00-00   Apr Particularia   No. 00 Terr Lamb   3 2,000 Per Lam									0 9 760	
200000-00-00   Apr Partened cists   16 (00 for ten by 1 2000 06/19)   E	000000-00-0	Jazz Pharmaceuticals, Inc. USD Term Loan B 3.250% 06/12/18	E						0,769	
200000-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-	000000-00-0	Jazz Pharmaceuticals, Inc. USD Term Loan B 3.250% 06/12/18	E	01/23/2014	Tax Free Exchange		351,243		0	3FE
200001-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0			E						0	
00000-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-			E		Tax Free Exchange				۷ ۱۱	
### OFFICE	000000-00-0		E		Tax Free Exchange				0	
### Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/8   E   51/5/20014   Parameterials, Inc. 100 Irm Loss 8 2,500 60/17/9   Pa	47215D-AG-8	Jazz Pharmaceuticals, Inc. USD Term Loan B 3.250% 06/12/18	E	01/23/2014					0	
### Part Part Part   Sept.   S			E						0	
### 27875-6-6   Azz Pauracoul Lais, Nr. 190 Front Lone B 3 250 60/17/09   E. 07/20/20   Burna Security   99, 170   9			E						ں ۱	
Part	47215D-AG-8		E						0	
### ### ### ### ### ### ### ### ### ##	472319-AG-7									
###   ###									6,501	2FE
MESPEN-0-9   SEMEN-FILISM Curp Note Call W   8,750 04/07/9   50,75 4E										4FE
\$10994-0-3   Knoes For Idea (de Inc., 2007 Farm Loan B 4, 7590, 927/82704   \$24, 223   \$3.9   \$47.55   \$25, 482   \$3.4   \$27, 471	489399-AC-9			03/19/2014						
\$0.0994-03   \$1.0000-05   \$1.0000-05   \$1.0000-05   \$2.77.14   \$2.74.12   \$2.65   \$2.0000-05   \$4.0000-05   \$2.0000-05   \$4.0000-05   \$2.0000-05   \$4.00000-05   \$4.00000-05   \$4.00000-05   \$4.000000	494550-BR-6								1,693	
\$1056_F4-4   Krons Incorporated Rel I ferral Loan   \$3.500 K1070/19   \$1,007,074   \$0.004/2014   Credit Suisse   \$1.582,79   \$1,685,575   \$0.500   \$4.500   \$1.582,793   \$1,685,575   \$0.500,000   \$1.5									٥	
\$1053.H-4									 0	
517839-H-2 Las Vegas Sands LLC Net Fern Loan B 3 2.550 12/20/20  12/17/2013 Barc lays Group Inc.  52/780-10-4  Infor (IS), Inc. ISD Tern Loan B 5 3.750 (66/03/20  12/17/2013 Barc lays Group Inc.  52/780-10-4  Infor (IS), Inc. ISD Tern Loan B 5 3.750 (66/03/20  12/17/2013 Barc lays Group Inc.  12/17/2013 Inc.	50105J-AF-4	Kronos Incorporated Refi Term Loan 3.500% 10/30/19		03/04/2014	Credit Suisse		1,638,279	1,646,512	0	4FE
5783-4-2 Las Vegas Sands LLO Ner Terr Loan B 3,250, 12/20/20 12/17/2013 Barclays Group Inc.	50307M-AB-2	La Frontera Generation, LLC Term Loan 4.500% 09/30/20							٥	
S0780-46-4   Infor (US)   Inc. USD Term Lean B5 3,7500 (60/30/20)   (242,500)   (245									٥	
20780-6-4   Infor (IS)   Inc. ISD Terr Loan B5 3,750   66/03/20   245,000   0   4FE	52078D-AG-4								0	
S0/780-6-4   Infor (IS)   Inc. ISD Term Loan B 3 .75% 60/03/20	52078D-AG-4	Infor (US), Inc. USD Term Loan B5 3.750% 06/03/20		12/17/2013	Merrill Lynch		242,550	245,000	0	4FE
S2278-AL-1									0	
552876-AR-9   MDC HQDINSS INC Corp Note Call I WI 5.500% 01/15/24									00 n	
558278H-R-D	552676-AR-9								0	
MGM Resorts International Term Loan B   3.50% 12/20/19   0.3/14/2014   Tax Free Exchange   129,870   1.29,870   0.3FE   5530 IH-AH-2   MGM Resorts International Term Loan B   3.50% 12/20/19   0.3/06/2014   Merrill Lynch   5530 IH-AH-2   MGM Resorts International Term Loan B   3.50% 10/30/21   0.3/06/2014   Merrill Lynch   5500,000   0.0   3FE   563553-All-6   Manitowoc Company, Inc 2013 Term Loan B   3.25% 01/03/21   1.2/16/2013   JP Morgan Chase   579,872   797,872   7	552676-AR-9	MDC HOLDINGS INC Corp Note Call MW 5.500% 01/15/24		01/08/2014	CitiGroup		958,581	955,000	0	2FE
MGM Resorts International Term Loan B 3.50% 12/20/19									0	
Manitowoc Company, Inc 2013 Term Loan B 3.250% 01/03/21   12/16/2013									<u>ں۔۔۔۔۔۔</u> ۱	
Marina District Finance Co Inc Term Loan B 6.750% 08/15/18   11/26/2013   Deutsche Bank   103,950   105,000   0 4FE	563553-AW-6								0	
56808D-AH-O     Marina District Finance Co Inc Term Loan B     6.750% 08/15/18     12/19/2013     Deutsche Bank     100,625     100,000     0     4FE       56808D-AH-O     Mar ina District Finance Co Inc Term Loan B     6.750% 08/15/18     0.710/2014     Well Is Fargo Bank     4FE       5881657-BA-2     MCKESSON CORP Corp Note Non Call I     0.635% 09/10/15     50     0     2FE       58446H-AM-4     Mediacom Communications Corp. Term Loan F     2.630% 01/31/18     01/31/2014     Wel Is Fargo Bank     730,000     0     3FE       59156F-AX-6     METLIFE INC Corp Note MI 258P     4.750% 02/08/21     0.3726/2014     Credit Suisse     3.905,895     3.500,000     24,476     1FE       000000-00-0     Microsemi Corporation Repriced Term Loan 5.000% 02/19/20     0.3731/2014     Tax Free Exchange     475,463     0.32,824     0     0       00000-00-0     Microsemi Corporation Repriced Term Loan 5.000% 02/19/20     0.3731/2014     Tax Free Exchange     332,824     0     0     3FE	563553-AW-6								0	
S680BA-H-O						ļ			0	
581557-BA-2 MCXESSON CORP Corp Note Non Call 0.635% 09/10/15 03/05/2014 Goldman Sachs 590,000									0 ۱	
58446H-AM-4     Mediacom Communications Corp. Term Loan F     2.630% 01/31/18     01/31/2014     Wells Fargo Bank	581557-BA-2	MCKESSON CORP Corp Note Non Call 0.635% 09/10/15		03/05/2014				590,000	0	
000000-00-0 Microsemi Corporation Repriced Term Loan 5.000% 02/19/20	58446H-AM-4								0	** =
000000-00-0 Microsemi Corporation Repriced Term Loan 5.000% 02/19/20						ļ			24,476	
60473V-AD-5 Mirror Bidco Corp. New Term Loan 4.250% 12/27/19 0 4FE									ں ۱	
	60473V-AD-5	Mirror Bidco Corp. New Term Loan 4.250% 12/27/19							0	4FE

CUSIP   Date   Description   Description   Foreign   Acquired   Acquired   Name of Stock According   Acquired   Name of Stock Acquired   Acquired   Name of America Sec   Name	5 6 7  Number of Shares of Stock Actual Cost  (6) (6) (7) (8) (8) (8) (9) (9) (1)	Par Value 94,763 1,195)	9 Paid for Accrued Interest and Dividends	10 NAIC Desig- nation or Market Indicator
Identification	Shares of   Stock   Actual Cost	i, 11894, 763 i, 195)(624, 195)	Interest and	nation or Market
Identification	Shares of   Stock   Actual Cost	i, 11894, 763 i, 195)(624, 195)	Interest and	nation or Market
Identification	Shares of   Stock   Actual Cost	i, 11894, 763 i, 195)(624, 195)	Interest and	Market
Identification	Shares of   Stock   Actual Cost	i, 11894, 763 i, 195)(624, 195)	Interest and	
Identification	of Vendor         Stock         Actual Cost  <	i, 11894, 763 i, 195)(624, 195)		mulcator
60473V-AD-5		i, 11894, 763 i, 195)(624, 195)	Dividends	1 / 1
605024-AJ-7		, 195)(624, 195)	0	(a)
605024-AJ-7				) 4FE
60662W-AJ-1		1.195 624 195	0	3FE
61746B-DM-5 MORGAN STANLEY Corp Note Non Call 2.500% 01/24/19			0	3FE
61746B-DM-5 MCRGAN STANLEY Corp Note Non Call 2.500% 01/24/19		,000115,000	0	) 4FE
62908U-AF-3		,8301,405,000	٥٥	) 1FE
62908U-AF-3 NEP/NCP Holdco, Inc. Incremental Term Loan 4.250% 01/22/20			0	) 1FE
63530V-AG-3 National CineMedia, LLC Refi Term Loan 2.910% 11/26/19		,727145,455	0	4FE
		,27354,545	0	4FE
163530V_AG_3		3,594)(375,000)	0	3FE
		375,000	0	3FE
63530V-AG-3 National CineMedia, LLC Refi Term Loan 2.910% 11/26/19		,000370,000	0	3FE
000000-00-0 Neiman Marcus Group, Inc. New Term Loan B 4.250% 10/26/20		816	ļ0	4FE
000000-00-0 Neiman Marcus Group, Inc. 2020 Term Loan 4,250% 10/25/20		816	łō	4FE
649215-AC-3 Neinan Marcus Group, Inc. 2020 Term Loan 4.250% 10/25/20		323,377	0	4FE
64950W-BR-3 NEW YORK LIFE GL Corp Note Non Call Prv P1c 1.125% 03/07/177	2,70		0	) 1FE
651639-AJ-5 Newmort Mining Corp Note Non Call FAS 133 1.625% 07/15/17		),500300,000 ),500300,000	1,056 1,056	
651639-AJ-5			1,056	
65336R-AJ-7 Nexstar Broadcasting, Inc. Term Loan B2 3.750% 10/01/20		(707,847) (847) (847) (707,847)	0	3FE
65336R-AJ-7			0	) 3FE ) 1FE
08253F-AK-9   PPL CAPITAL FOR Corp Note Call I MW -17 V FIC 2.01/0 02/01/19		3.524 450.000		) 2FE
000000-00-0   PRA Holdings   Inc. New 1st Lien Term Loan 4.500% 09/23/20		5,524 450,000	<sup>0</sup>	)   4FE
000000-00-0   PRH POIGINGS, Inc. New 1st Lien Term Loan 4,500% 09/23/20				)   4FE
98394E-AC-0 PRA Holdings, Inc. New 1st Lien Term Loan 4,500% 99/29/20 10/37/2013 LBS Financial Services				) 4FE
000000-00-0 Phillips-lan Heusen Orporatio Term Loan B 3.250% 02/13/20		5,502		3FE
000000-00-0 Phillips-Van Heusen Corporatio Term Loan B 3.250% 02/13/20		7,550		3FE
000000-00-0   Fill Tips-Van Heusen Corporatio Term Loan B 3.250% 02/13/20		,550	n	) 3FE
		7,900 840,000	n	4FE
			o	4FE
600880 A-2 Par Pharmaceutical Companies, Term Loan B2 4,000% 09/30/19		,163	n	4FE
70215E-AF-0 Party City Holdings Inc. Term Loan 3.000% 07/27/19		5,556	n	4FE
773449-Q-0 PEPSIO0 INC Corp Note IIII 0.590% 02/22/17		561 385,000	0	) 1FE
000000-00-0 Pinnacle Foods Finance LLC Term Loan G 3.250% 04/29/20		1.989 5.000	n	4FE
000000-00-0 Pinnacle Foods Finance LLC Term Loan G 3.250% 04/29/20		.8711.875	0	4FE
72347N-AN-2 Pinnacle Foods Finance LLC Incremental Term Loan H 3.250% 04/29/20		.381	0	3FE
729417-AH-8 Ply Gem Industries, Inc. Term Loan 4.000% 02/01/21		30,000	0	4FE
729417-AH-8 Ply Gem Industries, Inc. Term Loan 4.000% 02/01/21		0.250 50.000	0	4FE
729417-AH-8 Ply Gem Industries, Inc. Term Loan 4.000% 02/01/21		,40080,000	0	4FE
729417-AH-8 Ply Gem Industries, Inc. Term Loan 4.000% 02/01/21		,650	0	4FE
000000-00-0 PowerTeam Services, LLC 1st Lien Term Loan 4.250% 05/06/20		,91126,173	0	4FE
000000-00-0 PowerTeam Services, LLC Delayed Draw Term Loan 3.250% 05/06/20		5,57215,729	0	4FE
73919W-AC-0 PowerTeam Services, LLC 1st Lien Term Loan 4.250% 05/06/20 11/19/2013 PBC Capital Markets	(2	(222, 160)	0	4FE
73919W-AC-0 PowerTeam Services, LLC 1st Lien Term Loan 4.250% 05/06/20		),388221,604	0	4FE
73919W-AD-8 PowerTeam Services, LLC Delayed Draw Term Loan 4.250% 05/06/20 11/19/2013 RBC Capital Markets		(27,840)	0	4FE
73919W-AD-8 PowerTeam Services, LLC Delayed Draw Term Loan 4.250% 05/06/20 11/19/2013 BBC Capital Markets 11/19/2013 BBC Capital Markets		,56127,840	0	4FE
74112C-AQ-6 Prestige Brands, Inc. New Term Loan 3.750% 01/31/19 12/31/2013 Tax Free Exchange		,5431,543	0	3FE
74112C-AQ-6 Prestige Brands, Inc. New Term Loan 3.750% 01/31/19		,0873,087	0	3FE
74112C-AQ-6 Prestige Brands, Inc. New Term Loan 3.750% 01/31/19		5,1455,145	0	3FE
743665-AH-4 Protection One, Inc. Term Loan 4.250% 03/21/19		,856)(115,000)	0	4FE
743665-AH-4 Protection One, Inc. Term Loan 4.250% 03/21/19		,856115,000	0	4FE
744560-AW-6 PUB SVC EL & GAS Corp Note MW 10BP 2.700% 05/01/15		,986457,000	4,730	
747262-AN-3 QVC INC Corp Note MW Prv PIc 3.125% 04/01/19			0	2FE
74999A-YT-6 RREEF America REIT II Inc 74986@AM3 MW 50BP Prv Plc 3.710% 01/15/21			0	1FE
75421W-AD-4 Raven Power Finance, LLC Term Loan 5.250% 12/19/20		,050)(95,000)	ļ0	4FE
75421W-AD-4 Raven Power Finance, LLC Term Loan 5.250% 12/19/20		,05095,000	0	4FE
75421W-AD-4 Raven Power Finance, LLC Term Loan 5.250% 12/19/20		5,55055,000	0	4FE
75508A-AC-0 Rayonier TRS Holdings Corp Note Non Call FAS 133 4.500% 08/15/15		5,928600,000		2FE
75508A-AC-0 Rayonier TRS Holdings Corp Note Non Call FAS 133 4.500% 08/15/15		6,928600,000		5 2FE
76775Y-BB-3 Rite Aid Corporation Term Loan 7 3.500% 02/21/20		,636238,636	0	) OI L
76775Y-BB-3 Rite Aid Corporation Term Loan 7 3.500% 02/21/20		,091159,091	0	3FE
779382-AR-1 RONAN COS INC Corp Note Call MN 4.750% 01/15/24		9,510	0	2FE
78355H-JN-0   RYDER SYSTEM INC Corp Note Call MW 2.550% 06/01/19				) 2FE

			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte					
1	2	3	4	5	6	7	8	9	10 NAIC Desig-
CLICID			Data		Number of			Paid for Accrued	nation or Market
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Shares of Stock	Actual Cost	Par Value	Interest and Dividends	Indicator (a)
78355H-JW-0	RYDER SYSTEM INC Corp Note Call MW 2.550% 06/01/19	1 Oreign	02/18/2014	BNP Paribar Securities Corp	Stock	549.340	550.000	Dividends	2FE
78453E-AE-7	SMG (Stadium Management Group) 1st Lien Term Loan 4.500% 02/25/20		03/12/2014	Tax Free Exchange			967,029	0	4FE
78453E-AE-7	SMG (Stadium Management Group) 1st Lien Term Loan 4.500% 02/25/20		03/12/2014	Tax Free Exchange		577,316	580,218	0	4FE
78488C-AE-0 78488C-AE-0	SeaWorld Parks & Entertainment New Term Loan B 3.000% 05/14/20		11/20/2013	Morgan Stanley		(347,375)	(350,000)		3FE
78488C-AE-0	SeaWorld Parks & Entertainment New Term Loan B 3.000% 05/14/20		01/29/2014	Barclays Group Inc.		508,088	510,000	0	3FE
785592-AD-8	SABINE PASS LIQU Corp Note MW 5.625% 04/15/23		03/17/2014	Tax Free Exchange		1,018,593	1,000,000	23,750	
79466L-AC-8	SalesForce.com Inc Note Non Call Prv Pic FAS 133 0.250% 04/01/18		03/19/2014	Jefferys and Company		173,438 173,438	150,000 L	180 180	
79466L-AC-8 79543N-AE-7	SalesForce.com Inc Note Non Call Prv Plc FAS 133 0.250% 04/01/18		03/19/2014	Jefferys and Company					3FE
79543N-AE-7	Salix Pharmaceuticals, Ltd. Term Loan 4.250% 01/02/20		12/17/2013	Jefferys and Company		(575,787)	(578,680)	0	3FE
79543N-AE-7	Salix Pharmaceuticals, Ltd. Term Loan 4.250% 01/02/20		12/17/2013	Direct AMEX		(194,025)	(195,000)	0	3FE
79543N-AE-7	Salix Pharmaceuticals, Ltd. Term Loan 4.250% 01/02/20		12/17/2013	Direct AMEX	-	194,025	195,000	ō	3FE
79543N-AE-7	Salix Pharmaceuticals, Ltd. Term Loan 4.250% 01/02/20 Salix Pharmaceuticals, Ltd. Term Loan 4.250% 01/02/20		12/17/2013	Jefferys and Company			771,574 578.680		3FE
80030F-AF-9	Sandy Creek Energy Associates Term Loan B 5.000% 11/06/20		01/15/2014	Goldman Sachs		45,281	45,000	0	3FE
80030F-AF-9	Sandy Creek Energy Associates Term Loan B 5.000% 11/06/20		01/16/2014	Goldman Sachs			360,000	0	3FE
80283N-AB-5	SANTANDER DRIVE SDART 2014-1 A2A ABS		01/08/2014	Barclays Group Inc.		1, 109, 988	1,110,000	0	1FE
808513-AH-8 808513-AH-8	CHARLES SCHWAB Corp Note MW 10BP 0.850% 12/04/15		03/11/2014	Stifel Nicolaus & Co			645,000 500,000	1,523 1,228	
81567G-AB-5	Sedgwick CMS Holdings, Inc. New 1st Lien Term Loan 3.750% 03/01/21		02/11/2014	UBS Financial Services		2.554.573	2.560.976	0	4FE
81567G-AB-5	Sedgwick CMS Holdings, Inc. New 1st Lien Term Loan 3.750% 03/01/21		02/11/2014	UBS Financial Services			225,000	0	4FE
81567G-AB-5	Sedgwick CMS Holdings, Inc. New 1st Lien Term Loan 3.750% 03/01/21		02/11/2014	UBS Financial Services		5, 109, 146	5, 121,951	0	4FE
000000-00-0 81726H-AC-9	Sensus USA Inc. 1st Lien Term Loan 5.750% 05/09/17		03/12/2014	Tax Free Exchange		5,393	5,393 (874.372)	0	4FE
81726H-AC-9	Sensus USA Inc. 1st Lien Term Loan 4.750% 05/09/17		10/31/2013	Credit Suisse		(874,372) 872,136	872.136		4FE
81726H-AC-9	Sensus USA Inc. 1st Lien Term Loan 4.750% 05/09/17		11/04/2013	Credit Suisse		(1,001,250)	(1.000.000)	0	4FE
81726H-AC-9	Sensus USA Inc. 1st Lien Term Loan 4.750% 05/09/17		11/04/2013	Credit Suisse		998,690		0	4FE
81726H-AC-9	Sensus USA Inc. 1st Lien Term Loan 4.750% 05/09/17		12/17/2013	Credit Suisse		(233,932)	(234,518)	0	4FE
81726H-AC-9 81726J-AC-5	Sensus USA Inc. 1st Lien Term Loan 4.750% 05/09/17		12/17/2013	Credit Suisse	<del>       </del>	233,334	233,919 (40.000)		4FE 2FE
81726J-AC-5	Sensata Technologies Finance C Term Loan 3.250% 05/12/19		12/09/2013	Morgan Stanley				0	2FE
000000-00-0	Sequa Corporation New Term Loan B 5.250% 06/19/17		03/10/2014	Tax Free Exchange		641	644	0	4FE
81732L-AL-2	Sequa Corporation New Term Loan B 5.250% 06/19/17		02/12/2014	Barclays Group Inc.		253,725	255,000	o	4FE
82773W-AD-4 82773W-AD-4	Silver II US Holdings, LLC Term Loan   4.000% 12/13/19		12/20/2013	. Morgan Stanley		(365,000)	(365,000)	0	4FE
828807-BM-8	SINON PROP GP LP Corp Note Cont Call 5.100% 06/15/15		03/11/2014	KEYBANC CAP/ McDonald			830,000	10.465	
829229-AJ-2	Sinclair Television Group Inc. Term Loan B 3.000% 04/09/20		02/24/2014	JP Morgan Chase		249,688	250,000	0	3FE
829229-AJ-2	Sinclair Television Group Inc. Term Loan B 3.000% 04/09/20		03/14/2014	JP Morgan Chase		507,450	510,000	0	3FE
000000-00-0 000000-00-0	Six Flags Theme Parks, Inc. Term Loan B 3.500% 12/20/18		03/31/2014	Tax Free Exchange Tax Free Exchange				0	3FE
84603H-AB-3	Six Flags Theme Parks, Inc. Term Loan B 5.000% 12/20/18		12/31/2013	lax Free Exchange		453,863	104	 n	3FE
000000-00-0	Spectrum Brands, Inc. New Term Loan 5.000% 09/04/19		02/06/2014	Tax Free Exchange		993	999	0	4FE
000000-00-0	Spectrum Brands, Inc. New Term Loan 5.000% 09/04/19		02/06/2014	Tax Free Exchange		620	614	0	4FE
000000-00-0	Spectrum Brands, Inc. New Term Loan 5.000% 09/04/19		02/06/2014	. Tax Free Exchange		644	648	·····o	4FE
000000-00-0 84762N-AW-1	Spectrum Brands, Inc. New Term Loan   5.000% 09/04/19   Spectrum Brands, Inc. Term Loan C   3.500% 09/04/19   Spectrum Brands   3.500% 09/04/19   Spectr		03/07/2014	Tax Free Exchange Deutsche Bank		633	627 245.000	0 ^	4FE
84762N-AW-1	Spectrum Brands, Inc. Term Loan C   3.500% 09/04/19		02/13/2014	Deutsche Bank		250,938	250,000	0	3FE
000000-00-0	Spin Holdco Inc. New Term Loan B 5.500% 11/14/19		03/21/2014	Tax Free Exchange		1,625	1,625	0	4FE
84850X-AB-8	Spin Holdco Inc. New Term Loan B 4.250% 11/14/19		02/24/2014	Deutsche Bank		650,000	650,000	0	4FE
85569Q-AB-2 85569Q-AB-2	Starwood Property Trust, Inc. Term Loan B 3.500% 04/17/20		11/26/2013	Goldman Sachs Goldman Sachs		(238,800)	(240,000)	0	3FE
85769E-AG-6	Station Casinos LLC Term Loan B 3.250% 03/02/20		03/14/2014	Barclays Group Inc.		250.938	250.000		4FE
85769E-AG-6	Station Casinos LLC Term Loan B 3.250% 03/02/20		03/28/2014	Barclays Group Inc.		245,919	245,000	0	4FE
87264A-AB-1	T-MOBILE USA INC Corp Note Call MW 5.250% 09/01/18		02/10/2014	Tax Free Exchange	ļ.	520,000	520,000	12,816	
89236Q-AD-3	TOYOTA AUTO RECE TAOT 2011-B A4 ABS 0.940% 11/15/16		01/21/2014	Morgan Stanley		3,698,113	3,680,000	865	1FE
89334G-AK-0 89334G-AK-0	TransUnion, LLC USD Term Loan 4.250% 02/10/19		11/20/2013	Deutsche Bank Deutsche Bank		(285,713) 284,977	(285,000) 284,266		3FE
89334G-AK-0	TransUnion, LLC USD Term Loan 4.250% 02/10/19		12/11/2013	Deutsche Bank		(105,000)	(105,000)	0	3FE
89334G-AK-0	TransUnion, LLC USD Term Loan 4.250% 02/10/19		12/11/2013	Deutsche Bank		104,730	104,730	0	3FE
89364M-AX-2	Transdigm, Inc. Term Loan C 3.750% 02/28/20		10/31/2013	Goldman Sachs		(2,002,443)	(1,994,962)	<u>0</u>	4FE
89364M-AX-2	Transdigm, Inc. Term Loan C 3.750% 02/28/20		10/31/2013	Goldman Sachs	ļ	2,002,443	1,994,962	0	4FE

Column				Show All	ong-Term Bonds and Stock Acquired During the Current Quarte	er				
Custom   C	1	2	3	4	5		7	8	9	10
Custom   C								-		NAIC Desig-
Date										
Custom   C						Number of			Paid for Accrued	
	CLICID			Data						
Miles   Mile		5						5 1/1		
Miles   Company 2005 for the 1 of 1000 (1975)   1000 (19			Foreign			Stock			Dividends	
1986   6.5   The foreign \$0.5						ļ			0	
1977-1979   1977									0	
Math-Poly									0	
100   100						·				
Separation   Sep	90290K-AD-7	USAA AUTO OWNER USAOT 2014-1 A4 ABS 0.940% 05/15/19				·				
Mode Series										
Section   Sect									0	
SOUTH COLD   SOU						-			0	
Second Column   1985						·			/50	
Secretary   Secr										
1,000,000,000,000,000,000,000,000,000,0										
March   For Force Copy Front Line 2   200   179/20   17						}			0	
						}				
Marche   March   State   Sta						}			0	
Machine   Company   Comp						·			U	
\$2835.4-4   \$\text{pile (not) \$\text{PSS} \text{ (\$\text{PSS} \text{ (\$\text{ (\$\text{PSS} \text{ (\$\text{ (\$\text{PSS} \text{ (\$\text{PSS} \text{ (\$\text{PSS} \text{ (\$\text{PSS} \text{ (\$\text{PSS} \text{ (\$\text{PSS} \text{ (\$\text{ (\$\text{PSS} \text{ (\$\text{PSS} \text{ (\$\text{PSS} \text{ (\$\text{PSS} \text{ (\$\text{PSS} \text{ (\$\text{PSS} \text{ (\$\text{ (\$\text{PSS} \text{ (\$\text{PSS}						-				
\$2533-6-4-   \$\$\text{\$	563553_AW 6									
Description						·				
1,000,000-00   Li dints Internation Setting Fare Land S. 3,000,007/872   1,000,000-00   1,000,										
									0	
200000-00   La banta intermediate do lot of ter Lam 3 2,000 (20192)   1,000 (2010)   2,000 (2010)   3,000 (2010)   4 E   2,000 (2010)   3,000 (20						·			0	
200000-0-0-0   Le fairle Intermediate (spiring from tame 3 1.000 0079672						·			0	
1000000-00-00   30   Station Presponded Forcy   St. Inn Front Lean   4.500 007/20/20   500   5									0	
000000-0-0   St. (Staffur Intergent Energy St. (Staffur Intergen									0	
									0	
									0	
	000000 00 0	J. Crew Group, Inc. New Term Loan B 4.000% 02/20/21							0	
00000-00-00   J Cree Group, Inc. New Frant Lank 8 4,000 (02/07/1   03/07/2014   103/									0	
000000-00-0   J Free Fromp. Inc. New Terr Lace B 4.0000 (2020/21									0	
000000-0-0   J Free force, Inc. New Tern Lann 8 4,000 (20/20/21   D/37/20/14   Tax Free Exchange   D/37/20/14   Tax Free Exchange   D/37/20/14   Taxable Exc									0	
000000-0-0-0   J Cree forge, Inc. New Territ Lam B 4 (000 00/20/21   90/28/2014		J Crew Group, Inc. New Term Loan B 4 000% 02/20/21							0	
D00000-00-0   Jirve from, Inc. New Tern Loan B 4,000% (20/20/21   D00000-00-0   Jirve from, Inc. New Tern Loan B 4,000% (20/20/21   D00000-00-0   Jirve from, Inc. New Tern Loan B 4,000% (20/20/21   D00000-00-0   Jirve from, Inc. New Tern Loan B 4,000% (20/20/21   D00000-00-0   Jirve from, Inc. New Tern Loan B 4,000% (20/20/21   D000000-00-0   D0000000-00-0   Jirve from, Inc. New Tern Loan B 4,000% (20/20/21   D00000000-00-0   Jirve from, Inc. New Tern Loan B 4,000% (20/20/21   D000000000-00-0   Jirve from, Inc. New Tern Loan B 4,000% (20/20/21   D00000000000000000000000000000000000	000000 00 0	J Crew Group, Inc. New Term Loan B 4 000% 02/20/21							0	
100000-0-0-0   J Cree Forup, Inc. New Terra Lamb 8 4,0000 (20/20/21   Stable Exchange   179,240   179,240   0.9 EFE   5000000-0-0-0   StR Action Services, Inc. Terra Lamb 8 2,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Action Services, Inc. Terra Lamb 8 2,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   StR Ext. Terra Lamb 10,0000 (30/07/21   Stable Exchange   500,0000-0-0   Stable Exchange   500,000									0	
1000000-00-0   JCres Forus, Inc. New Terr Lann B 4,000 1007/21   S0.75/2014   S0.									0	
000000-00-0   KAR Auction Services, Inc. Tern Lean BZ   5,000 (00/7/21)   Florgan Obase   0,000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,0000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,0000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,0000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,00000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,00000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,000000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,000000000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,00000000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,00000000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,00000000000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,0000000000000-00-0   Lib Health Incorporated New ISD Tern Loan 3,750 (03/17/21)   0,0000000000000-0   0,000000000000000									0	
1000000-00-0   IIS Health Incorporated New ISD Fern Lean 3,750, 503/17/21   5974/2014   Tax Free Exchange   775, 583   75,742   0.9 SEE   500000-00-0   IIS Health Incorporated New ISD Fern Lean 3,750, 503/17/21   5937/4/2014   Tax Free Exchange   70,503   372,501   0.9 SEE   500000-00-0   IIS Health Incorporated New ISD Fern Lean 3,750, 503/17/21   5937/4/2014   Tax Free Exchange   1.12,750									0	
000000-00-0   IIS health Incorporated New ISD Fern Loan 3.750 00.071/21   0.03/24/2014   Tax Free Exchange   246,580   247,819   0.9 FE.									0	
000000-00-0   IIIS Pealth Incorporated New ISD Term Loan 3.75% 03/17/21   0.074/2014   Tax Free Exchange   1.21c 689   1.216 788   0.074/2014   0.									0	
1.212.688   1.218.783   0.3 FE									0	3FE
000000-00-0   IIS Health Incorporated New ISD Tern Loan 3.7500 00/17/21   0.907/2014   Bank of America Sec   0.900000-00-0   IIS Health Incorporated New ISD Tern Loan 3.7500 00/17/21   0.907/2014   Bank of America Sec   0.900000-00-0   IIS Health Incorporated New ISD Tern Loan 3.7500 00/17/21   0.907/2014   Bank of America Sec   0.900000-00-0   IIS Health Incorporated New ISD Tern Loan 3.7500 00/17/21   0.907/2014   Bank of America Sec   0.9000000-00-0   IIS Health Incorporated New ISD Tern Loan 3.7500 00/17/21   0.907/2014   Bank of America Sec   0.9000000-00-0   IIS Health Incorporated New ISD Tern Loan 3.7500 00/17/21   0.907/2014   0.907/201						L			0	
D00000-00-0   IMS Health Incorporated New USD Term Loan 3.7500 x00/17/21   D.03/07/2014   Bark of America Sec   D00000-00-0   IMS Health Incorporated New USD Term Loan 3.7500 x00/07/2014   Bark of America Sec   D00000-00-0   IMS Health Incorporated New USD Term Loan 3.7500 x00/07/2014   Deutsche Bank   D00000-00-0   IMS Health Incorporated New USD Term Loan 5 3.5000 x00/07/2014   Deutsche Bank   D00000-00-0   IMS Health Incorporated New USD Term Loan 5 3.5000 x00/07/2014   Deutsche Bank   D00000-00-0   IMS Health Incorporated New USD Term Loan 6 0.0000 x00/31/20   D.03/07/2014   Deutsche Bank   D00000-00-0   IMS Health Incorporated New USD Term Loan 6 0.0000 x00/31/20   D.03/07/2014   Deutsche Bank   D000000-00-0   INS Health Incorporated New USD Term Loan 6 0.0000 x00/31/20   D.03/07/2014   Deutsche Bank   D000000-00-0   Institution Incorporated New USD Term Loan 6 0.0000 x00/31/20   D.03/07/2014   Deutsche Bank   D000000-00-0   D000000-00-0   D0000000-00-0   D0000000000			[	03/07/2014	Bank of America Sec	ļ[		2,000,000	0	3FE
000000-00-0   IIS Health Incorporated New ISD Term Loan 3 .7500 09/17/21   0.9/07/2014   Bank of America Sec   1.90 00000-00-0   0.9   0	000000-00-0			03/07/2014	Merrill Lynch				0	3FE
000000-00-0   Nine West Holdings, Inc. Tern Loan B 3.7500 807/05/19   0.03/05/2014   Dorgan Stanley   0.00000-00-0   Nat linekrotif Inc. Tern Loan B 3.0500 807/92/1   0.00000-00-0   0.000000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.000000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.000000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.00000-00-0   0.000000-0   0.00000-00-0   0.000000-00-0   0.000000-00-0   0.000000-0   0.000000-0   0.000000-0   0.000000-0   0.000000-0   0.000000-0   0.000000-0   0.0000000-0   0.0000000-0   0.00000000-0   0.00000000-0   0.0000000000	000000-00-0			03/07/2014	Bank of America Sec		2,985,000		0	3FE
D00000-00-0   Cengage Learning Acquisitions, 1st Lien Term Loan 6,000% 03/31/20   D,3706/2014   SF irst Boston Corp   D,3706/2014   SF irst Boston Corp   D,3706/2014   SF irst Boston Corp   D,3706/2014   Seldman Sachs   D,3706/2014   Seldman Sa				03/05/2014	Morgan Stanley				0	4FE
D00000-00-0   National Vision Inc. 1st Lien Term Loan 4,000% 03/07/21   D3/06/2014   Goldman Sachs   D3/06/2014   Taxable Exchange   D3/06/2014   Taxable Exchange   D3/06/2014   Taxable Exchange   D3/06/2014   Taxable Exchange   D3/06/2014   D4/06/2014   D4/06/20					Deutsche Bank				0	
D00000-0-0   Sophia, L.P. 2014 Term Loan B 4, 000% 07/19/18   D, 3/20/2014   Taxable Exchange   D, 2,037,998   D, 4EE						.			0	
000000-00-0   Sophia, L.P. 2014 Term Loan B 4.000% 07/19/18   0.3/26/2014   Bar clays Group Inc.   105,668   0.4FE   000000-00-0   IMG Worldwide, Inc. 1st Lien Term Loan 4.250% 02/26/21   0.3/21/2014   JP Morgan Chase   0.3/26/2014   Deutsche Bank   0.426,500   0.3/21/2014   0.3/21/2014   Deutsche Bank   0.5668   0						.			0	
000000-00-0   IMG Worldwide, Inc. 1st Lien Term Loan 4.25% 02/26/21   03/21/2014   Deutsche Bank   05/21/2014						.			0	
000000-00-0   TransUnion, LLC New USD Term Loan 3.000% 03/17/21   03/21/2014   Deutsche Bank   000000-00-0   TransUnion, LLC New USD Term Loan 3.000% 03/17/21   03/21/2014   Deutsche Bank   01/370,060   1,373,494   04FE   000000-00-0   TransUnion, LLC New USD Term Loan 3.000% 03/17/21   03/21/2014   Deutsche Bank   07/370,060   1,373,494   04FE   05/370,060   07/37						ļ ļ			0	
000000-00-0   TransUnion, LLC New USD Term Loan 3.000% 03/17/21   03/21/2014   Deutsche Bank   0.00000-00-0   TransUnion, LLC New USD Term Loan 3.000% 03/17/21   09/253P-AK-7   VIACOMI INC Corp Note Call INW 4.600% 04/10/124   09/238K-AB-5   WR Grace & Co. USD Exit Term Loan 3.750% 07/01/21   09/24/2014   09/248   09/24/2014						·			0	
000000-00-0   TransUnion, LLC New USD Term Loan 3.000% 03/17/21   03/21/2014   Deutsche Bank   03/04/2014   Morgan Stanley   03/04/2014   Morgan Stanley   0.00000-00-0   0.00000000000000000000									0	
92553P-AX-0   VIACOM INC Corp Note Call I MW 3.875% 04/01/24   03/04/2014   Morgan Stanley   0.30/04/2014   Morgan Stanley   0.50/04/2014   0.50/04/2014   Morgan Stanley   0.50/04/2014   0.50/04/2014   Morgan Stanley   0.50/04/2014									0	
92670-AC-5   VOLKSWAGEN AUTO VWALT 2014-A A28 ABS 0.367% 10/20/16						-			0	
92829L-AL-2   WMG Acquisition Corp. New Term Loan 3.750% 07/01/20   D22/28/2014   Barclays Group Inc.   D250,000   D250						ļ ļ			0	
92929L-AL-2   WMG Acquisition Corp. New Term Loan 3.750% 07/01/20   03/20/2014   Goldman Sachs   254,361   254,361   0.0   4FE   92930L-AA-7   WP CAMEY INC Corp Note Call MW 4.600% 04/01/24   03/14/2014   Gildman Sachs   0.00% 01/31/21   0.00% 02/038K-AB-5   WR Grace & Co. USD Exit Term Loan 3.000% 01/31/21   0.01/24/2014   0.00man Sachs   0.00% 02/03/21   0.00man Sachs						-			0	
92388U-AH-7   WP CAREY INC Corp Note Call MW 4.600% 04/01/24						ļ ļ.			0	
92338K-AB-5 WR Grace & Co. USD Exit Term Loan 3.000% 01/31/21 01/24/2014 Goldman Sachs 9238K-AB-5 WR Grace & Co. Delayed Draw Term Loan 1.000% 02/03/21 01/24/2014 Goldman Sachs 328,125 328,125 328,947 0 3FE									0	
92938K-AB-5   WR Grace & Co. USD Exit Term Loan   3.000% 01/31/21   0.01/24/2014   Goldman Sachs   918,750   92938K-AB-5   WR Grace & Co. Delayed Draw Term Loan   1.000% 02/03/21   0.01/24/2014   Goldman Sachs   918,750   37E   0.01/24/2014   Goldman Sachs   0.01/24/2014					CitiGroup	ļ ļ			639	
					Goldman Sachs	-			0	
949746-RE-3   WELLS FARGO CO Corp Note Non Call   4.480% 01/16/24   02/05/2014   Tax Free Exchange   3,103,000   3,103,000   26,644   IFE						-			0	
	949746-RE-3	WELLS FARGO CO Corp Note Non Call 4.480% 01/16/24		02/05/2014	Tax Free Exchange	ļ	3,103,000	3,103,000	26,644	1FE

			Show All	ong-Term Bonds and Stock Acquired During the Current Quart	ter				
1	2	3	4	5	6	7	8	9	10
· ·	_		•	· ·	Ĭ	•	o .	o .	NAIC Desig-
									nation or
					Number of			Paid for Accrued	Market
CUSIP			Date		Shares of			Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
95235L-AN-0	West Corporation Term Loan B8 3.750% 06/29/18	roreign	01/02/2014	Tax Free Exchange	Otock	462,558	462,558	Dividends	3FE
95235L-AQ-3							495.000		
95235L-AQ-3	West Corporation Term Loan B10 3.250% 06/30/18		01/23/2014	Wells Fargo Bank		499,331	1.908.619		3FE
			01/24/2014	Taxable Exchange				U	3FE
96221Q-AC-7	WF-RBS COMMERCIA WFRBS 2013-C18 A3 CMBS 3.651% 12/15/46		02/25/2014	UBS Financial Services		1, 142, 496	1,100,000	3,012	
96221T-AE-7	WF-RBS COMMERCIA WFRBS 2014-LC14 A5 CMBS 4.045% 03/15/47		02/04/2014	Wachovia Bank		1,472,817	1,430,000	3,053	
963320-AQ-9	WHIRLPOOL CORP Corp Note MW 2.400% 03/01/19		02/20/2014	JP Morgan Chase		194,559	195,000	0	2FE
000000-00-0	WideOpenWest Finance LLC Term Loan B 4.750% 04/01/19		02/28/2014	Tax Free Exchange		2,540	2,540	0	4FE
000000-00-0	WideOpenWest Finance LLC Term Loan B 4.750% 04/01/19		02/28/2014	Tax Free Exchange		4,784	4,784	0	4FE
97246F-AB-2	Wilsonart LLC Term Loan B 4.000% 10/31/19		02/07/2014	Deutsche Bank		441,100	440,000	٥	4FE
000000-00-0	Windstream Corporation Term Loan B3 3.500% 08/08/19		02/18/2014	Tax Free Exchange		2,416	2,443	0	3FE
000000-00-0	Sealed Air Corporation 2013 Term Loan 3.000% 10/03/18		12/13/2013	Tax Free Exchange		(2,551)	(2,551)	0	3FE
000000-00-0	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20		02/27/2014	Tax Free Exchange		7,873	7,913	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20		02/27/2014	Tax Free Exchange		7,873	7,913	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20		03/18/2014	Tax Free Exchange		3,149	3, 165	0	4FE
000000-00-0	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20		03/18/2014	Tax Free Exchange		3,149	3, 165	0	4FE
000000-00-0	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20		11/26/2013	Citibank		(558,989)	(561,798)	0	4FE
	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20	l	11/26/2013	Citibank	[l	(558, 989)	(561,798)	0	4FE
000000-00-0	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20		11/26/2013	CitiGroup	[ [	(169, 150)	(170,000)	0	4FE
000000-00-0	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20		11/26/2013	Citibank		558,989		0	4FE
000000-00-0	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20		11/26/2013	Citibank		558,989	561,798	0	4FE
000000-00-0	Tribune Company 2013 Term Loan 4.000% 12/27/20		11/21/2013	Goldman Sachs		(349, 125)	(350,000)	0	3FE
000000-00-0	Endo Health Solutions Inc. New Term Loan B 3.250% 11/05/20		12/12/2013	Deutsche Bank		(414,583)	(416,667)	n	3FE
000000-00-0	Endo Health Solutions Inc. New Term Loan B 3.250% 11/05/20		12/12/2013	Deutsche Bank		(273,625)	(275,000)		3FE
000000-00-0	Endo Health Solutions Inc. New Term Loan B 3.250% 11/05/20		12/12/2013	Deutsche Bank		414.583	416,667	0	3FE
20903E-AU-9	Consolidated Communications, I New Term Loan B 4.250% 12/23/20		12/18/2013	Wells Fargo Bank		(278,600)	(280,000)	0	3FE
000000-00-0	Berry Plastics Holding Corpora Term Loan E 2.750% 01/09/21		12/18/2013	Credit Suisse		(129,675)	(130,000)	٥	4FE
000000-00-0	Berry Plastics Holding Corpora Term Loan E 2.750% 01/09/21		12/18/2013	Credit Suisse		(1,217,002)	(1,220,052)	۵	4FE
000000-00-0	Berry Plastics Holding Corpora Term Loan E 2.750% 01/09/21		12/18/2013	Credit Suisse		(811,335)	(813,368)		4FE
23108K-AG-3			12/18/2013			(69,300)	(70,000)		
	Cumulus Media Holdings Inc. 2013 Term Loan 4.250% 12/23/20			JP Morgan Chase	}				4FE
000000-00-0	PharMedium Healthcare Corporat 1st Lien Term Loan 4.250% 01/28/21		01/23/2014	JP Morgan Chase	}	221,796	222,910	D	4FE
000000-00-0	PharMedium Healthcare Corporat 1st Lien Term Loan 4.250% 01/28/21		01/23/2014	JP Morgan Chase		295,728	297,214		4FE
000000-00-0	SBA Senior Finance II LLC Incremental Term Loan B1A 3.250% 03/24/21		02/05/2014	CitiGroup		344, 138	345,000		3FE
000000-00-0	SBA Senior Finance II LLC Incremental Term Loan B1A 3.250% 03/24/21		02/05/2014	CitiGroup		344 , 138	345,000	0	3FE
000000-00-0	Par Pharmaceutical Companies, New Term Loan B 4.000% 09/30/19		02/05/2014	Bank of America Sec		701, 163	702,920	0	4FE
000000-00-0	Par Pharmaceutical Companies, New Term Loan B 4.000% 09/30/19		02/20/2014	Taxable Exchange		1,620,000	1,620,000	0	4FE
000000-00-0	International Lease Finance Co New Term Loan B 3.500% 02/13/21		02/27/2014	Deutsche Bank		874,725	879, 121	0	3FE
000000-00-0	International Lease Finance Co New Term Loan B 3.500% 02/13/21		02/27/2014	Deutsche Bank		1,749,451	1,758,242	0	3FE
000000-00-0	Collective Brands Finance, Inc New Term Loan 5.000% 03/11/21		03/06/2014	Morgan Stanley		1,332,970	1,339,668	0	4FE
000000-00-0	Collective Brands Finance, Inc New Term Loan 5.000% 03/11/21		03/06/2014	Morgan Stanley		1,332,970	1,339,668	0	4FE
98158Q-AC-0	WORLD OWNI AUTO WOART 2012-B A3 ABS 0.610% 06/15/17		02/03/2014	JP Morgan Chase		856,637	855,000	304	1FE
983919-AF-8	Xilinx Inc Corp Note Non Call FAS 133 2.625% 06/15/17		03/04/2014	Wachovia Bank		368,500	200,000	1, 196	
983919-AF-8	Xilinx Inc Corp Note Non Call FAS 133 2.625% 06/15/17		03/04/2014	Wachovia Bank		368,500	200,000	1 , 196	
000000-00-0	Sinclair Television Group Inc. Term Loan A1 2.410% 03/20/18		01/23/2014	Tax Free Exchange		28,050	28,050	0	3FE
000000-00-0	Sinclair Television Group Inc. Term Loan A1 2.410% 03/20/18		01/03/2014	Bank of Nova Scotia		255,000	255,000	0	3FE
98919M-AD-7	Zayo Group, LLC Term Loan B 4.000% 07/02/19		12/19/2013	Deutsche Bank		(350,438)	(350,000)	0	4FE
98919M-AD-7	Zayo Group, LLC Term Loan B 4.000% 07/02/19		12/19/2013	Bank of New York		(210,525)	(210,000)	0	4FE
98919M-AD-7	Zayo Group, LLC Term Loan B 4.000% 07/02/19		12/19/2013	Bank of New York			209,469	0	4FE
98919M-AD-7	Zayo Group, LLC Term Loan B 4.000% 07/02/19		12/19/2013	Deutsche Bank		349,551	349, 115	0	4FE
98977V-AF-1	Zuffa LLC New Term Loan B 3.750% 02/25/20		03/13/2014	Deutsche Bank			664,984	0	3FE
C0456K-AB-7	Atlantic Power Limited Partner Term Loan B 0.000% 02/19/21		02/20/2014	Goldman Sachs	[ l	572,254	578,035	0	4FE
C0456K-AB-7	Atlantic Power Limited Partner Term Loan B 0.000% 02/19/21		02/20/2014	Goldman Sachs	[ l		867,052	0	4FE
G2412K-AB-2	Cooper Gay Swett & Crawford Lt 1st Lien Term Loan 5.000% 04/16/20		01/07/2014	Morgan Stanley		176,400	180,000	0	4FE
L29678-AC-0	Endo Health Solutions Inc. New Term Loan B 3.250% 02/28/21		12/12/2013	Deutsche Bank		273,625	275,000	0	3FE
L29678-AC-0	Endo Health Solutions Inc. New Term Loan B 3.250% 02/28/21		03/20/2014	Tax Free Exchange		414,544	416,667	0	3FE
06417H-HQ-2	Bank Nova Scotia Cert of Deposit 0.373% 09/28/15	A	03/26/2014	Barclays Group Inc.		499.770	500,000		1FE
448055-AK-9	HUSKY ENERGY INC Corp Note Call MW 4.000% 04/15/24	A	03/12/2014	JP Morgan Chase		2.774.190	2.780.000	 N	2FE
56501R-AB-2	MANULIFE FIN COR Corp Note MW 4.900% 09/17/20	A	01/31/2014	FTN Financial Services		1,099,870	1,000,000	18,783	
63307A-2A-2	National Bank of Canada Corp Note Non Call 1.500% 06/26/15	A	03/18/2014	Mizuho Investor Sec Co		295,656	292,000	1,034	
63307A-2A-2	National Bank of Canada Corp Note Non Call 1.500% 06/26/15	Δ	03/18/2014	Mizuho Investor Sec Co			327,000	1,158	
63307A-2A-2	National Bank of Canada Corp Note Non Call 1.500% 06/26/15	Δ	03/19/2014	Mizuho Investor Sec Co		298.714	295.000	1.082	
68371Y-AF-0	Open Text Corporation Term Loan B 3.250% 01/16/21	Δ	12/19/2013	Barclays Group Inc.		(427,850)	(430,000)	1,002	3FE
	Open Text Corporation Term Loan B 3.250% 01/16/21	Δ	12/19/2013	Barclays Group Inc.		427,850	430,000		3FE
000111 NI -0	οροίτ τολι συτροτατίστι τοτι Ευαπ υ   σ.200π στ/ 10/21	/ /	12/ 13/ 20 10	Daiviajo vivap IIIV.					VI L

### **SCHEDULE D - PART 3**

			SHOW All	Long-Term Bonds and Stock Acquired During the Current Quarte					
1	2	3	4	5	6	7	8	9	10
									NAIC Desig-
									nation or
					Number of			Paid for Accrued	Market
CUSIP			Data					Interest and	
	5		Date	N OV 1	Shares of		5		Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
78008T-KZ-6	ROYAL BK CANADA Corp Note Non Call 1.920% 07/30/15	. A	03/13/2014	CitiGroup			750,000	2,000	1FE
78010U-NX-1	ROYAL BK CANADA Corp Note Non Call 1.200% 01/23/17	. A	01/15/2014	RBC Capital Markets		2,592,639	2,595,000	0	1FE
000000-00-0	Patheon, Inc. USD Term Loan 0.000% 03/11/21	. A	01/23/2014	UBS Financial Services		274,313	275,000	0	4FE
C3602D-AH-7	Garda World Security Corp. New Term Loan B 4.000% 11/06/20	. A	02/20/2014	RBC Capital Markets		170,882	170,032	0	4FE
C3602D-AJ-3	Garda World Security Corp. Delayed Draw Term Loan 4.000% 11/06/20	A	02/20/2014	RBC Capital Markets		43,714	43,497	٥	4FE
00131L-2A-2	AIA GROUP Corp Note Non Call Prv Plc 2.250% 03/11/19	F	03/04/2014	CitiGroup				0	1FE
00182E-AS-8	ANZ NAT INTL Corp Note Non Call Prv Plc 1.400% 04/27/17	. F	02/20/2014	CitiGroup		229,966	230,000	0	1FE
00182E-AS-8	ANZ NAT INTL Corp Note Non Call Prv Plc 1.400% 04/27/17	. F	02/20/2014	CitiGroup		229,966	230,000	0	1FE
020056-AJ-6	ALM LOAN FUNDING ALM 2012-5A A1R CLO Prv Pic 1.467% 02/13/23	. F	01/28/2014	JP Morgan Chase		4,000,000	4,000,000	٥	1FE
04014W-AA-3	Ares Ltd ARES 2014-1A A1 CLO Prv Plc 1.758% 04/17/26	. R	03/06/2014	CitiGroup		1,000,000	1,000,000	0	1FE
05565Q-CR-7	BP CAPITAL PLC Corp Note MW 2.237% 05/10/19	. F	02/05/2014	Barclays Group Inc.		1,600,000	1,600,000	0	1FE
05567L-T3-1	BNP PARIBAS Corp Note Non Call 5.000% 01/15/21	F	03/14/2014	BNP Paribar Securities Corp		4,443,680	4,000,000	35,556	1FE
05579L-AA-1	BNZ INTL FUNDING Corp Note Non Call Prv Plc 2.350% 03/04/19	. F	02/25/2014	Goldman Sachs		714,764	715,000	0	1FE
05579L-AA-1	BNZ INTL FUNDING Corp Note Non Call Prv Plc 2.350% 03/04/19	. F	02/25/2014	Goldman Sachs		1,434,526	1,435,000	0	1FE
09624Q-AL-3	BLUEMOUNTAIN LTD BLUEM 2005 - 1A A2 CLO PRV PLC 0.606% 11/15/17	. F	03/13/2014	Credit Suisse		793,000	800,000	404	
000000-00-0	British Airways Corp Note MW 50BP Sink Prv Plc 4.625% 06/20/24	. F	06/25/2013	CitiGroup		(4,000,000)	(4,000,000)	0	1FE
11042A-AA-2	British Airways Pass Thru MW 50BP Sink Prv Plc 4.625% 06/20/24	. F	06/25/2013	CitiGroup		4,000,000	4,000,000	0	1FE
199300-AB-0	COLUMBUS INTL Corp Note Call MW Prv Plc 7.375% 03/30/21	. F	03/24/2014	JP Morgan Chase		370,000	370,000	0	4FE
199300-AB-0	COLUMBUS INTL Corp Note Call MW Prv Plc 7.375% 03/30/21	. F	03/24/2014	JP Morgan Chase		595,000	595,000	0	4FE
2515A0-U7-6	Deutsche Bank Corp Note Non Call 3.450% 03/30/15	. F	03/12/2014	Cantor Fitzgerald		857,865	833,000	13,331	1FE
2515A0-U7-6	Deutsche Bank Corp Note Non Call 3.450% 03/30/15	. F	03/12/2014	Cantor Fitzgerald		171,985	167,000	2,673	1FE
44987H-AA-5	ING Investment Management CLO INGIM 2014-1A A1 CLO Prv Plc 1.736% 04/18/26	. F	02/05/2014	CitiGroup				0	1FE
50184N-AB-8	LCM LTD Partnership LCM 15A-A CLO Prv Plc 1.734% 08/25/24	. F	01/28/2014	Morgan Stanley		860,000	860,000	0	1FE
55608J-AG-3	MACQUARIE GROUP Corp Note Non Call Prv Plc 1.236% 01/31/17	. F	01/24/2014	HSBC Securities Inc		2,500,000	2,500,000	0	1FE
55608J-AG-3	MACQUARIE GROUP Corp Note Non Call Prv Plc 1.236% 01/31/17	. F	01/24/2014	HSBC Securities Inc		4,575,000	4,575,000	0	1FE
55608P-AE-4	MACQUARIE BK LTD Corp Note Non Call Prv Plc 1.650% 03/24/17	. F	03/18/2014	Wachovia Bank		429,961	430.000	0	1FE
55608P-AE-4	MACQUARIE BK LTD Corp Note Non Call Prv Plc 1.650% 03/24/17	. F	03/18/2014	Wachovia Bank		944.915	945.000	0	1FE
55952U-AB-1	Magnetite Ltd MAGNE 2012-6A CLO Prv Plc 1.733% 09/15/23	. F	01/09/2014	Morgan Stanley		1,499,063	1,500,000	2,106	1FE
71647N-AG-4	Petrobas Intl Corp Note MW 3.250% 03/17/17	F	03/10/2014	JP Morgan Chase		1, 199, 484	1,200,000		2FE
74982N-AA-4	Race Point CLO Ltd RACEP 2011-5AR AR CLO Prv Plc 1.533% 12/15/22	F	02/28/2014	JP Morgan Chase		3,100,000	3,100,000	0	1FE
78406J-AB-0	SBERBANK Corp Note Non Call Prv Plc 6.125% 02/07/22	. F	03/14/2014	CitiGroup		1.234.375	1,250,000	8.932	2FE
78406J-AB-0	SBERBANK Corp Note Non Call Prv Plc 6.125% 02/07/22	. F	03/17/2014	CitiGroup		250,750	250.000	1.829	2FE
853254-AJ-9	STANDARD CHART Corp Note Non Call Prv Plc 3.950% 01/11/23	F	03/21/2014	Goldman Sachs		452,984	475,000	3,909	1FE
87020P-AD-9	SWEDBANK AB Corp Note Non Call Prv Plc 2.375% 02/27/19	F	02/20/2014	CitiGroup		4,372,598	4.380.000	0	1FE
88166C-AA-6	TEVA PHAR     /         Corp Note Non Call   3.000% 06/15/15	. F	03/25/2014	Market Axess		359.443	350.000	3.004	1FE
89153V-AK-5	TOTAL CAP INTL Corp Note MW 2.125% 01/10/19	F	01/08/2014	Barclays Group Inc.		2.091.726	2.100.000	0	1FE
903203-BN-6	UPC Financing Partnership USD Term Loan AH 3.250% 06/30/21	F	01/02/2014	Barclays Group Inc.		280,350	280.000	0	3FE
903203-BN-6	UPC Financing Partnership USD Term Loan AH 3.250% 06/30/21	F	03/03/2014	Bank of Nova Scotia		220.000		0	3FE
000000-00-0	Santander Asset Management USD Term Loan 3.250% 12/17/20	. F	11/26/2013	Deutsche Bank		(562, 175)		0	3FE
000000-00-0	Ardagh Packaging Finance Plc USD Term Loan B 4.250% 12/17/19	. F	12/12/2013	CitiGroup		(89,550)		0	4FE
000000-00-0	Orient-Express Hotels Ltd. Term Loan B 4.000% 02/28/21	F	03/21/2014	Barclays Group Inc.		99,500	100,000	0	4FE
000000-00-0	Orient-Express Hotels Ltd. Term Loan B 4.000% 02/28/21	F	03/21/2014	Barclays Group Inc.				0	4FE
000000-00-0	Orient-Express Hotels Ltd. Term Loan B 4.000% 02/28/21	F	03/27/2014	Barclays Group Inc.				0	4FE.
961214-BN-2	WESTPAC BANKING Corp Note Non Call 3.000% 08/04/15	. F	03/18/2014	Mizuho Investor Sec Co		1.034.140	1.000.000	3.917	1FE
G4123E-AC-0	Grifols Worldwide Operations L USD Term Loan B 3.154% 02/27/21	. F	03/07/2014	Morgan Stanley		1,118,700	1, 130,000	0	3FE
G8272J-AB-1	Shield Finance Co. S.A.R.L. New Term Loan 5.000% 01/27/21	. F	01/17/2014	CitiGroup		49,750	50,000	0	4FE
G9368P-AP-9	Virgin Media Investment Holdin USD Term Loan B 3.500% 06/08/20	F	03/06/2014	CitiGroup		1.001.250	1.000.000	0	3FE
000000-00-0	Alpha D2 Limited Extended Term Loan B2 4.500% 04/30/19	. F	12/31/2013	Tax Free Exchange		3.072	3,072		4FE
L6239U-AB-6	SAM Finance Lux S.A.R.L USD Term Loan 4.250% 12/17/20	. F	11/26/2013	Deutsche Bank		562,175	565,000	0	3FE
N5945L-AK-1	NXP B.V. Term Loan D 3.750% 01/11/20	F	11/25/2013	Deutsche Bank		(500,000)	(500,000)	0	3FE
N5945L-AK-1	NXP B.V. Term Loan D 3.750% 01/11/20	. F	11/25/2013	Deutsche Bank			498,750	0	3FE
Q3930A-AC-2	FMG Resources (August 2006) Pt New Term Loan B 4.250% 06/28/19	F	01/09/2014	Deutsche Bank		381.094	375.000	n	2FE
Q3930A-AC-2	FMG Resources (August 2006) Pt New Term Loan B 4.250% 06/28/19	F	02/12/2014	Credit Suisse		121,500	120,000	0	2FE
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					422 160 182	,	508.817	XXX
	I - Bonds - Part 3					,,	,,	***,***	
						598,037,665	588,544,868	1,878,700	XXX
	I - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999. Tota	I - Bonds					598,037,665	588,544,868	1,878,700	XXX
854502-30-9	Stanley Black Per Conv Pref Stock FAS 133		03/20/2014	Barclays Group Inc.	893.000	110.942		0,212,100	P2LFE
854502-30-9	Stanley Black Per Conv Pref Stock FAS 133		03/20/2014	Barclays Group Inc.		110,817	0.00	0	P2LFE
854502-30-9	Stanley Black Per Conv Pref Stock FAS 133		03/21/2014	Barclays Group Inc.	466.000	57.895	0.00	0	P2LFE.
854502-30-9	Stanley Black Per Conv Pref Stock FAS 133		03/21/2014	Barclays Group Inc.	466.000	57,895	0.00	0	P2LFE

Show All Long-Term Bonds and Stock Acquired During the Current Quarter           1         2         3         4         5         6         7         8         9         10													
1	2	3	4	5	6	7	8	9	-				
									NAIC Desig- nation or				
					Number of			Paid for Accrued	Market				
CUSIP			Date		Shares of			Interest and	Indicator				
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)				
854502-30-9	Stanley Black Per Conv Pref Stock FAS 133		03/24/2014	Barclays Group Inc.	137.000	17,024	0.00	0	P2LFE				
854502-30-9	Stanley Black Per Conv Pref Stock FAS 133		03/24/2014	Barclays Group Inc.	138.000	17,148	0.00		P2LFE				
	total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)					371,721	XXX	0					
	I - Preferred Stocks - Part 3					371,721	XXX	0					
	I - Preferred Stocks - Part 5 I - Preferred Stocks					XXX	XXX	XXX	XXX				
00206R-10-2	AT&T INC Common Stock		03/03/2014	Barclays Group Inc.	2,415.000	371,721 76,966	***	0					
00287Y-10-9	ABBVIE INC Common Stock		03/03/2014	Barclays Group Inc.	716.000	35,874		0	U				
031162-10-0	AMGEN INC Common Stock		01/08/2014	Morgan Stanley	300.000	34,899		0	L				
031162-10-0 03524A-10-8	AMGEN INC Common Stock		01/09/2014 02/05/2014	Morgan Stanley Merrill Lynch	280.000 275.000	32,737 25,865		0 0					
039483-10-2	Archer Daniels Common Stock	E	03/03/2014	Barclays Group Inc.	27.843.000								
053015-10-3	Automated Data Processing Inc Common Stock		02/05/2014	Merrill Lynch	65.000	4,830		0					
053015-10-3	Automated Data Processing Inc Common Stock		03/03/2014	Barclays Group Inc.	401.000			0	L				
053015-10-3 053015-10-3	Automated Data Processing Inc Common Stock  Automated Data Processing Inc Common Stock		03/27/2014 03/28/2014	Morgan Stanley	900.000 L 470.000	68,772 36,183		0 n	.				
09247X-10-1	BlackRock Inc Common Stock		02/05/2014	Merrill Lynch	105.000	30, 183		0	, L				
097023-10-5	BOEING CO Common Stock		03/03/2014	Barclays Group Inc.	8,671.000	1,111,882		0	L				
12572Q-10-5 126650-10-0	CME Group Common Stock		03/03/2014	Barclays Group Inc.		55,738 3,593		0	L				
166764-10-0	Chevron Common Stock		02/05/2014	Instinet	760.000	93,393							
166764-10-0	Chevron Common Stock		01/08/2014	Deutsche Bank	200.000	24,835		0	, L				
166764-10-0	Chevron Common Stock		02/05/2014	Merrill Lynch	1,040.000	114,258		0	L				
166764-10-0 171232-10-1	Chevron Common Stock Chubb Common Stock		03/03/2014	Barclays Group Inc.	593.000 300.000	68,106 25.015		0	,   <u> </u>				
171232-10-1	Chubb Common Stock		02/03/2014	Merrill Lynch	155.000	23,013		0	L L				
171232-10-1	Chubb Common Stock		03/27/2014	Morgan Stanley	1,100.000	95,949		0	L				
171232-10-1	Chubb Common Stock		03/28/2014	Morgan Stanley	800.000	70,329		0	L				
171232-10-1 189054-10-9	Chubb Common Stock		03/31/2014	Morgan Stanley	459.000 12,823.000	40,885 1,110,040		0 					
191216-10-0	Coca Cola Common Stock		02/05/2014	Merrill Lynch	895.000	33,593		0	. L				
191216-10-0	Coca Cola Common Stock		03/03/2014	Barclays Group Inc.	1,088.000	41,485		0					
191216-10-0 194162-10-3	Coca Cola Common Stock		03/27/2014	Morgan Stanley	1,658.000 300.000	64,393 19,093		0	,   L				
194162-10-3	Colgate Palmolive Co Common Stock		01/09/2014	Morgan Stanley	430.000			0	L				
194162-10-3	Colgate Palmolive Co Common Stock		02/05/2014	Merrill Lynch	65.000	3,920		0	L				
194162-10-3 254687-10-6	Colgate Palmolive Co Common Stock		03/03/2014	Barclays Group Inc.	277.000 40.000	17,238 2,844		0	,   <u> </u>				
278865-10-0	ECOLAB INC Common Stock		02/05/2014	Morgan Stanley	200,000	2,844							
278865-10-0	ECOLAB INC Common Stock		01/09/2014	Morgan Stanley	490.000	51,307		0	L				
278865-10-0	ECOLAB INC Common Stock		02/05/2014	ISI Group Inc.	45.000	4,403		0	.   <u> </u>				
291011-10-4291011-10-4	EMERSON ELECTRIC Common Stock		03/03/2014	Barclays Group Inc	1,023.000 2,200.000	65,840 144.904		 0	,   [				
291011-10-4	EMERSON ELECTRIC Common Stock		03/28/2014	Morgan Stanley	403.000	26,922		0					
30231G-10-2	Exxon Mobil Corporation Common Stock		01/08/2014	Morgan Stanley	2,300.000	231,266		0	<u> </u>				
30231G-10-2	Exxon Mobil Corporation Common Stock		01/09/2014 02/05/2014	Morgan Stanley		52,079 85,164		0	. [				
30231G-10-2	Exxon Mobil Corporation Common Stock		03/03/2014	Barclays Group Inc.	406.000			0	, <u>  [</u>				
438516-10-6	HONEYWELL INTL Common Stock		03/27/2014	Morgan Stanley	668.000			0	L				
458140-10-0 459200-10-1	Intel Common Stock		03/03/2014	Barclays Group Inc	1,039.000 330.000	25,460 57,284		0	, [ U				
459200-10-1	JOHNSON&JOHNSON Common Stock		02/05/2014	Merrill Lynch		57,284		 0					
548661-10-7	LOWES COMPANIES Common Stock		01/09/2014	Morgan Stanley	1,310.000	63,660		0					
548661-10-7	LOWES COMPANIES Common Stock		02/05/2014	Merrill Lynch	100.000	4,488		0					
571748-10-2571748-10-2	Marsh & McLennan Co Inc Common Stock		02/05/2014 02/06/2014	Merrill Lynch Merrill Lynch	500.000 .90.000	22,292 4,013		0 	[				
577081-10-2	Mattell Inc Common Stock		02/05/2014	Merrill Lynch	1,885.000	69,075		0	, [				
577081-10-2	Mattell Inc Common Stock		03/03/2014	Barclays Group Inc.	5,517.000	203,632		0	L				
577081-10-2	Mattell Inc Common Stock		03/27/2014	Morgan Stanley	2,100.000	82,748		0	, [L]				
577081-10-2 580135-10-1	Mattell Inc Common Stock McDonalds Corporation Common Stock		03/28/2014	Morgan Stanley Morgan Stanley	1,809.000 500.000	72,164 47.614		0 n	[]				
000 100 10-1	moderation computation communication	I	0 17 007 20 14	I mor your occurred					<del>-</del>				

580135-10-1	2  Description	3	4	5	6	7	8	9	10
Identification 580135-10-1 580135-10-1	Description								NAIC Desig- nation or
580135-10-1580135-10-1	Description		Date		Number of Shares of			Paid for Accrued Interest and	Market Indicator
580135-10-1		Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
	McDonalds Corporation Common Stock		01/09/2014	Morgan Stanley	760.000	72,818		0	L
	McDonalds Corporation Common Stock		03/27/2014	Morgan Stanley	788.000	75,724		0	L
	MEDTRONIC INC Common Stock		02/05/2014	Deutsche Bank	500.000	27, 124		0	L
	MEDTRONIC INC Common Stock MEDTRONIC INC Common Stock		02/05/2014	Merrill Lynch PULSETRA	1,100.000	59,809		0	,
	MEDITIONIC INC Common Stock		02/05/2014	Merrill Lynch	105.000	5.754		 U	
	MICROSOFT CORP Common Stock		02/05/2014	Merrill Lynch	2.070.000	74.915		0	L
654106-10-3	Nike, Inc. Common Stock		02/05/2014	Merrill Lynch	830.000	58,552		0	. L
	Nucor Common Stock		03/03/2014	Barclays Group Inc.	1, 188.000	58,889		0	L
	OCCIDENTAL PETE Common Stock		02/05/2014	Merrill Lynch	345.000	30,002		0	L
	ORACLE CORP Common Stock PEPSICO INC Common Stock		02/05/2014	ISI Group Inc. Barclays Group Inc.	130.000	4,643 10,100			,
	PETZER INC Common Stock		03/03/2014	Morgan Stanley	127.000	44 . 154		۷ ۱	, li
	Praxair Inc Common Stock		02/05/2014	Merrill Lynch	15.000	1,828		0	L
742718-10-9	PROCTER & GAMBLE Common Stock		01/08/2014	Morgan Stanley	510.000	40,969		0	, L
	PROCTER & GAMBLE Common Stock		02/05/2014	Merrill Lynch	70.000	5,329		0	L
	PROCTER & GAMBLE Common Stock		03/03/2014	Barclays Group Inc.	368.000	28,516		0	L
	PROCTER & GAMBLE Common Stock		03/27/2014	Morgan Stanley	518.000	41,368		0	,
	Public Storage Common Stock Public Storage Common Stock		01/08/2014	Morgan Stanley Morgan Stanley	100.000 620.000	14,981 94,497		0	. I
	Public Storage Common Stock		01/09/2014	Investment Technology Group	100.000	15, 141		٥٥	.
	TJX Companies Inc Common Stock		02/05/2014	Merrill Lynch	2.000.000	114.675		0	L
	TJX Companies Inc Common Stock		02/05/2014	Cowen Group LLC	600.000	34,450		0	, L
	TJX Companies Inc Common Stock		02/06/2014	Merrill Lynch	1,740.000	103,067		0	L
	3M Common Stock		03/03/2014	Barclays Group Inc.	8,398.000	1,110,245		0	L
	UPS Common Stock		02/05/2014	Merrill Lynch	885.000			0	L
	UPS Common Stock UPS Common Stock		03/03/2014	Barclays Group Inc. Morgan Stanley		70,501 74,170		٥	, L
	VERIZON COMM INC Common Stock		03/03/2014	Barclays Group Inc.				٥٥	.
	Walmart Stores Inc Common Stock		02/05/2014	Merrill Lynch	365.000	26.584		0	L
	Walmart Stores Inc Common Stock		03/03/2014	Barclays Group Inc.	471.000	34,915		0	, L
	Walmart Stores Inc Common Stock		03/27/2014	Morgan Stanley	883.000	67,570		0	L
	CANADIAN NATL RR Common Stock	A	02/05/2014	Credit Suisse	2,100.000	112,012		0	U
	CANADIAN NATL RR Common Stock	A	02/06/2014	Credit Suisse	2,420.000	131,840		0	, J.U
	CANADIAN NATE RR Common Stock	Α	02/07/2014	Credit Suisse	1,300.000 1,700.000	71,323 93.501		U ۱	,   0
	CANADIAN NATE RR Common Stock	ΑΑ	02/11/2014	Credit Suisse	4,700.000	260,871		٥٥	J U
	CANADIAN NATL RR Common Stock	A	02/12/2014	Credit Suisse	900.000	50.559		0	U
	CANADIAN NATL RR Common Stock	A	02/13/2014	Credit Suisse	490.000	27,537		0	. U
	CANADIAN NATL RR Common Stock	A	02/18/2014	Credit Suisse	2,600.000	145,495		0	U
136375-10-2	CANADIAN NATL RR Common Stock	A	02/20/2014	Credit Suisse	600.000	33,391		0	. I
	CANADIAN NATL RR Common Stock	A	02/21/2014	Credit Suisse	3,560.000 990.000	198,464		٥	, I <sup>v</sup>
	Enbridge Inc Common Stock	B	01/08/2014	Merrill Lynch		21,543		 N	<del> </del>
29250N-10-5	Enbridge Inc Common Stock	B	01/09/2014	Morgan Stanley	1,100.000	47,815		0	L
29250N-10-5	Enbridge Inc Common Stock	В	01/09/2014	Investment Technology Group	60.000	2,572		0	L
	Enbridge Inc Common Stock	В	02/05/2014	ISI Group Inc.	115.000	4,750		0	L
	BG Group Common Stock	<u>F</u>	01/08/2014	Morgan Stanley	6,220.000	134,930		<u>0</u>	U
	BG Group Common Stock BG Group Common Stock	<del> </del>	01/23/2014	Bear Stearns Sec Bear Stearns Sec	11,900.000 5,215.000	256,862 110,783		0	,
	BG Group Common Stock	'    F	01/24/2014	Merrill Lynch		320,462		۷ ۱	, Iĭ
	BG Group Common Stock	F	03/27/2014	Morgan Stanley	2,678.000				J U
771195-10-4	Roche Holdings Ltd Common Stock	F	02/10/2014	Stock Split	25,430.000			0	U
G1151C-10-1	Accenture PIc Common Stock	F	01/08/2014	Morgan Stanley	700.000	57,430		0	L
	Accenture PIc Common Stock	<u>F</u>	01/09/2014	Morgan Stanley	2,440.000	201,929		٥	L
	Accenture Plc Common Stock	<del> </del>	02/05/2014	Instinet	60.000	4,670		0	,   L
	ACE Ltd Common Stock ACE Ltd Common Stock	F	02/05/2014	Merrill Lynch	1,000.000 425.000	93,246 39,920		٥٥	I
	otal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)	'	02/00/2014	morrin Lynon	420.000	11, 115, 931	XXX	<u></u> 0	
	Otal - Common Stocks - Industrial and Miscellaneous (Unamiliated)	1	01/31/2014	HSBC Securities Inc	1,418.710	11,115,931	^^^	0	<del>  ^^^</del>
	HSBC Total Return Fund		02/28/2014	HSBC Securities Inc	1,422.262	13,960		 N	,   <del> </del>
	HSBC Total Return Fund		03/31/2014	HSBC Securities Inc	1,414,614	14.344		0	L

### **SCHEDULE D - PART 3**

			Onow / in Long	- Term Bonds and Otock Acquired Buring the Gurrent Quarter					
1	2	3	4	5	6	7	8	9	10
									NAIC Desig-
									nation or
					Number of			Paid for Accrued	Market
CUSIP			Date		Shares of			Interest and	Indicator
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	(a)
72201F-51-6	PIMCO PIMCO Emerging Local Bond Fund		01/31/2014 PIMCO		14,237.345	126 , 143		0	L
72201F-51-6	PIMCO PIMCO Emerging Local Bond Fund		02/28/2014 PIMCO		12,017.830	110,324		0	L
72201F-51-6	PIMCO PIMCO Emerging Local Bond Fund		03/31/2014 PIMCO		12,951.790	121,617		0	L
9299999. Subt	otal - Common Stocks - Mutual Funds					400,682	XXX	0	XXX
9799997. Tota	- Common Stocks - Part 3					11,516,613	XXX	0	XXX
9799998. Tota	- Common Stocks - Part 5					XXX	XXX	XXX	XXX
9799999. Tota	- Common Stocks					11,516,613	XXX	0	XXX
9899999. Tota	- Preferred and Common Stocks	•	•		·	11,888,334	XXX	0	XXX
9999999 - Tota	ls	•				609,925,999	XXX	1,878,700	XXX

<sup>(</sup>a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues

				Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (	Otherwise [	Disposed o	of During th	ne Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	llue	16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For- Dispo	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date		Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
36179H-6U-0	GNMA Pool AC8083 MBS 3.000% 02/15/43		14 Pavdown		4,391	4,391	4,579	4,577	0	(185)	0	(185)	0	4,391	0	0	0	11	02/15/2043	1
36179H-6U-0	GNMA Pool AC8083 MBS 3.000% 02/15/43				4,283	4,283	4,467	4,464	0	(181)	0	(181)	0	4,283	0	0	0	21	02/15/2043	1
36179H-6U-0	GNMA Pool AC8083 MBS 3.000% 02/15/43		14 Paydown		105,449	105,449	109,963	109,893	0	(4,444)	0	(4,444)	0	105,449	0	0	0	<i>7</i> 91	02/15/2043	1
36179J-K5-5	GNMA Pool AC8416 MBS 3.000% 02/15/43				1,985	1,985	2,070	2,068	0	(84)	0	(84)	0	1,985	0	0	0	5	02/15/2043	1
36179J-K5-5	GNMA Pool AC8416 MBS 3.000% 02/15/43				1,540	1,540	1,606	1,605	0	(65)	0	(65)	0	1,540	0	0	0	8	02/15/2043	1
36179J-K5-5 36179M-VR-8	GNMA Pool AC8416 MBS 3.000% 02/15/43 GNMA Pool MA0624 MBS 3.000% 12/20/42				2,771 162,930	2,771	2,890	2,888 172,765		(117)	0	(117)	0	2,771	0	0	0	21 407	02/15/2043	1
36179M-VR-8	GNMA Pool MA0624 MBS 3.000% 12/20/42				137.842	137.842	146,306	1/2,765		(9,836)	0	(8,321)		137.842	0			689	12/20/2042	1
36179M-VR-8	GNMA Pool MA0624 MBS 3.000% 12/20/42				146,009	146,009	154,975	154,823	0	(8,814)	0	(8,814)	0	146,009	0	0	0	1,095	12/20/2042	1
36179N-BA-5	GNMA Pool MA0933 MBS 3.000% 04/20/43				85,735		90,725	90,655	0	(4,920)	0	(4,920)	0		0	0	0	214	04/20/2043	1
36179N-BA-5	GNMA Pool MA0933 MBS 3.000% 04/20/43				80,694	80,694	85,391	85,325	0	(4,630)	0	(4,630)	0	80,694	0	0	0	403	04/20/2043	1
36179N-BA-5	GNMA Pool MA0933 MBS 3.000% 04/20/43				79,235	79,235	83,847	83,782	0	(4,547)	0	(4,547)	0	79,235	0	0	0	594	04/20/2043	1
			BNP Paribar Securitie	S					_	.===	_				_	.===				
36179N-BA-5	GNMA Pool MA0933 MBS 3.000% 04/20/43				6,739,006	6,868,871	7,268,660	7,263,009	0	(762)	0	(762)	0	7,262,247	0	(523,241)	(523,241)		04/20/2043	1
36179N-BB-3 36179N-BB-3	GNMA Pool MA0934 MBS 3.500% 04/20/43 GNMA Pool MA0934 MBS 3.500% 04/20/43				162,471 129,949	162,471 129,949	175,875 140,670	175,730 140,554	0	(13,259)	0	(13,259)	0	162,471	0	0		474 758	04/20/2043	1
36179N-BB-3	GNMA Pool MA0934 MBS 3.500% 04/20/43				137,974	137,974	149,356	149,233	n	(11,260)		(11,260)	0	137,974	0	0	n	1,207	04/20/2043	1
36200C-AZ-8	GNMA Pool 596824 MBS 5.000% 12/15/17				288	288	296	291	0	(3)	0	(3)	0	288	0	0	0	1	12/15/2017	1
36200C-AZ-8	GNMA Pool 596824 MBS 5.000% 12/15/17				289	289	297		0	(3)	0	(3)		289	0	0	0	2	12/15/2017	1
36200C-AZ-8	GNMA Pool 596824 MBS 5.000% 12/15/17				286	286	294	290	0	(3)	0	(3)	0	286	0	0	0	4	12/15/2017	1
36200F-N7-9	GNMA Pool 599914 MBS 5.000% 04/15/18				395	395	405	399	0	(5)	0	(5)		395	0	0	0	2	04/15/2018	1
36200F-N7-9	GNMA Pool 599914 MBS 5.000% 04/15/18				403	403	414	408	0	(5)	0	(5)		403	0	0	0	3	04/15/2018	1
36200F-N7-9 36200H-5D-2	GNMA Pool 599914 MBS 5.000% 04/15/18 GNMA Pool 602144 MBS 5.000% 01/15/18				402 992	402 992	412 1.018	406 1,003		(5) (11)	0	(5)		402 992	0	0	0	5	04/15/2018	1
36200H-5D-2	GNMA Pool 602144 MBS 5.000% 01/15/18	02/01/2			1,001	1,001	1,027	1,012		(11)	0	(11)		1,001	0	0		4 8	01/15/2018	1
36200H-5D-2	GNMA Pool 602144 MBS 5.000% 01/15/18				996	996	1,023	1,007	0	(11)	0	(11)		996	0	0	0	12	01/15/2018	1
36200J-T8-3	GNMA Pool 602775 MBS 5.000% 03/15/18				473	473	485	478	0	(5)	0	(5)		473	0	0	0	2	03/15/2018	1
36200J-T8-3	GNMA Pool 602775 MBS 5.000% 03/15/18				520	520	534	526	0	(6)	0	(6)		520	0	0	0	4	03/15/2018	1
36200J-T8-3	GNMA Pool 602775 MBS 5.000% 03/15/18				477	<u>4</u> 77	490	482	0	(5)	0	(5)		477	0	0	0	6	03/15/2018	1
36200J-UY-4	GNMA Pool 602799 MBS 5.000% 03/15/18				624	624	641	631	0	(7)	0	(7)		624	0	0	0	3	03/15/2018	1
36200J-UY-4 36200J-UY-4	GNMA Pool 602799 MBS 5.000% 03/15/18 GNMA Pool 602799 MBS 5.000% 03/15/18				608	608 609	624	615 616		(7)	0	(7)			0	0	0	5	03/15/2018	1
36200J-VA-5	GNMA Pool 602809 MBS 5.000% 03/15/18	01/01/2			609 1,295	1,295	625	1,310		(7) (15)		(7) (15)		609 1,295				5 5	03/15/2018	1
36200J-VA-5	GNMA Pool 602809 MBS 5.000% 03/15/18				1,302	1,302	1,336	1,317	0	(15)	0	(15)		1,302	0	0	0	11	03/15/2018	1
36200J-VA-5	GNMA Pool 602809 MBS 5.000% 03/15/18				1,310	1,310	1,344	1,325	0	(15)	0	(15)		1,310	0	0	0	16	03/15/2018	1
36200K-2H-9	GNMA Pool 603876 MBS 5.000% 01/15/18				1,557	1,557	1,597	1,574	0	(17)	0	(17)		1,557	0	0	0	6	01/15/2018	1
36200K-2H-9	GNMA Pool 603876 MBS 5.000% 01/15/18				722	722	741	730	0	(8)	0	(8)		722	0	0	0	6	01/15/2018	1
36200K-2H-9	GNMA Pool 603876 MBS 5.000% 01/15/18				830	830	852	840	0	(9)	0	(9)		830	0	0	0	10	01/15/2018	1
36200K-CQ-8 36200K-CQ-8	GNMA Pool 603179 MBS 5.000% 12/15/18 GNMA Pool 603179 MBS 5.000% 12/15/18	01/01/2			799 1,119	799 1,119	819 1,148			(10) (14)	0	(10)		799 1,119	0	0		3	12/15/2018	1
36200K-CQ-8	GNMA Pool 603179 MBS 5.000% 12/15/18	03/01/2			2,599	2,599	2,667	2,631		(33)		(14)		2,599		0		32	12/15/2018	.1
36200K-S3-2	GNMA Pool 603678 MBS 5.000% 04/15/18				1,013	1,013	1,040	1,024	0	(11)	0	(11)		1,013	0	0	0	4	04/15/2018	.1
36200K-S3-2	GNMA Pool 603638 MBS 5.000% 04/15/18				1,295	1,295	1,329	1,310		(15)	0	(15)		1,295	0	0		11	04/15/2018	1
36200K-S3-2	GNMA Pool 603638 MBS 5.000% 04/15/18		14 Paydown		678	678	696	686	0	(8)	0	(8)		678	0	0	0	8	04/15/2018	1
36200K-S5-7	GNMA Pool 603640 MBS 5.000% 04/15/18				609	609	625	616	0	(7)	0	(7)	0	609	0	0	0	3	04/15/2018	1
36200K-S5-7	GNMA Pool 603640 MBS 5.000% 04/15/18			}	611	611	628	619	0	(7)	0	(7)		611	0	0	0	5	04/15/2018	1
36200K-S5-7	GNMA Pool 603640 MBS 5.000% 04/15/18				614	614	630	622	······ō	(7)		(7)		614	ō	Fō	·····ō	<u>8</u>	04/15/2018	1
36200K-VQ-7 36200K-VQ-7	GNMA Pool 603723 MBS 5.000% 05/15/18 GNMA Pool 603723 MBS 5.000% 05/15/18				1,689 1,357	1,689 1,357	1,733 1,392	1,709 1,372	0	(19) (16)	0	(19) (16)		1,689 1,357	0	0	0	/ 11	05/15/2018	1
36200K-VQ-7	GNMA Pool 603723 MBS 5.000% 05/15/18	03/01/2			596	596	611	603	n	(7)	0 n	(16)	n	596	n	n	n	7	05/15/2018	.1
36201J-6U-8	GNMA Pool 585083 MBS 5.000% 01/15/18				527	527	541	533		(6)	0	(6)	0	527	n			2	01/15/2018	1
36201J-6U-8	GNMA Pool 585083 MBS 5.000% 01/15/18				550	550	564	556	0	(6)	0	(6)		550	0	0	0	5	01/15/2018	1
36201J-6U-8	GNMA Pool 585083 MBS 5.000% 01/15/18		14 Paydown		1,009	1,009	1,035	1,020	0	(11)	0	(11)	0	1,009	0	0	0	13	01/15/2018	1
36201S-G2-9	GNMA Pool 591617 MBS 5.000% 09/15/17				553	553	567	559	0	(6)	0	(6)		553	0	0	0	2	09/15/2017	1
36201S-G2-9	GNMA Pool 591617 MBS 5.000% 09/15/17				475	475	488	480	ō	(5)	0	(5)		475	Fō	F0	ō	4	09/15/2017	1
36201S-G2-9 36201S-T5-8	GNMA Pool 591617 MBS 5.000% 09/15/17 GNMA Pool 591972 MBS 5.000% 03/15/18				438 981	438 981	449	442 992	0	(5)	0	(5)		438	0	0	0	5	09/15/2017	1
36201S-T5-8	GNMA Pool 591972 MBS 5.000% 03/15/18				951	951	976	992	n	(11)	0 n	(11)		951		u	0 n	Ω	03/15/2018	.1
002010 13-0	Gramma 1 001 00 107 2 IIIDO 0.000 00 10/10		17 ayuumi			1.06		302	<u> </u>	(11)	<u> </u>	}( I I )	<u></u>	301	L	Ļ	<u> </u>		01 07 40 10	1

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Re	deemed or (	Otherwise I	Disposed (	of During th	he Curren	it Quarter							
1	2	3	4 5 6			7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying V	alue	16	17	18	19	20	21	22
										11	12	13	14	15							1
													Total	Total							NAIC
												Current	Change in	n Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than			Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain		tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	- Carrying	Disposal	(Loss) on			Received	Maturity	dicator
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value		Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
36201S-T5-8	GNMA Pool 591972 MBS 5.000% 03/15/18	Cigii	03/01/2014 .	Paydown	Otock	2,211	2,211	2,269	2,237	(Decrease)	(26)	n n	(26		2,211	Disposar	Disposar	Disposar	28	03/15/2018	1
	GNMA Pool 593237 MBS 6.000% 10/15/17		.01/01/2014	Pavdown	-	2,272	2,272	2,400	2.325	0	(52)	0	(52		2,272	0	0	0	11	10/15/2017	1
36201U-BE-3	GNMA Pool 593237 MBS 6.000% 10/15/17		02/01/2014 .	Paydown		2,285	2,285	2,413	2,337	0	(52)	0	(52		2,285	0	0	0	23	_10/15/2017	1
	GNMA Pool 593237 MBS 6.000% 10/15/17		03/01/2014 _	Paydown		2,298	2,298	2,427	2,351	0	(53)		(53		2,298	0	0	0	34	10/15/2017	1
36201V-A8-5	GNMA Pool 594131 MBS 5.000% 10/15/18		01/01/2014 .	Paydown		400	400	410	405	0	(5)				400	0	0	0	2	10/15/2018	1
36201V-A8-5	GNMA Pool 594131 MBS 5.000% 10/15/18		02/01/2014 .	Paydown		401	401	411	406	0	(5)	0	(5		401	0	0	0	3	10/15/2018	1
36201V-A8-5 36201Y-KP-0	GNMA Pool 594131 MBS 5.000% 10/15/18 GNMA Pool 607002 MBS 5.000% 11/15/18		03/01/2014 . 01/01/2014 .	Paydown Paydown		513 276	513 276	527 283	519 279	0	(6)	0	(6		513 276	0	0	0		10/15/2018	1
36201Y-KP-0	GNMA Pool 607002 MBS 5.000% 11/15/18		02/01/2014 .	Paydown		224	224	230	226	n	(3)	n	(3		224	n	n	n	, ,	11/15/2018	1
36201Y-KP-0	GNMA Pool 607002 MBS 5.000% 11/15/18		03/01/2014 .	Paydown		225		231		0	(3)	0	(3		225	0	0	0	3	11/15/2018	1
36201Y-MA-1	GNMA Pool 607053 MBS 5.000% 12/15/18		01/01/2014 .	Paydown		2, 150	2, 150	2,207	2, 177	0	(27)	0	(27	00	2, 150	0	0	0	9	12/15/2018	1
36201Y-MA-1	GNMA Pool 607053 MBS 5.000% 12/15/18		02/01/2014 _	Paydown		2, 192	2, 192	2,250	2,220	0	(28)	0	(28		2, 192	0	0	0	18	12/15/2018	1
36201Y-MA-1	GNMA Pool 607053 MBS 5.000% 12/15/18	-	03/01/2014 .	Paydown		2, 141	2,141	2, 197	2,167	0	(27)	0	(27		2,141	٩٥	ļ	L	27	12/15/2018	1
36202U-3F-8	GNMA Pool 610198 MBS 5.000% 04/15/18		01/01/2014 .	Paydown		674	674 3, 106		682	0	(8)	0	(8)		674	0	łō	ļō	3	04/15/2018	1
36202U-3F-8 36202U-3F-8	GNMA Pool 610198 MBS 5.000% 04/15/18 GNMA Pool 610198 MBS 5.000% 04/15/18		02/01/2014 . 03/01/2014 .	Paydown Paydown		3, 106 1, 177	3, 106		3, 142 1, 190	0	(36)	0	(36		3, 106 1, 177	0	0	0	26	04/15/2018	1
36202U-4F-7	GNMA Pool 610222 MBS 5.000% 05/15/18		01/01/2014 .	Paydown		8,429	8,429		8.537	0	(108)	0	(108		8.429	0	0	0	35	05/15/2018	1
36202U-4F-7	GNMA Pool 610222 MBS 5.000% 05/15/18		02/01/2014 .	Paydown		3,730	3,730	3,827	3,777	0	(48)	0	(48		3,730	0	0	0	31	05/15/2018	1
36202U-4F-7	GNMA Pool 610222 MBS 5.000% 05/15/18		03/01/2014 .	Paydown		3,762	3,762	3,861	3,811	0	(48)	0	(48	0	3,762	0	0	0	47	05/15/2018	1
36202V-DK-4	GNMA Pool 610406 MBS 5.000% 08/15/18		01/01/2014 _	Paydown		421	421	432	426	0	(5)	0	(5		421	0	0	0	2	_08/15/2018	1
36202V-DK-4	GNMA Pool 610406 MBS 5.000% 08/15/18		02/01/2014 .	Paydown		1,958	1,958	2,010	1,982	0	(23)	0	(23		1,958	0	0	0	16	08/15/2018	1
36202V-DK-4	GNMA Pool 610406 MBS 5.000% 08/15/18		03/01/2014 .	Paydown		396	396	406	400	0	(5)	0	(5		396	0	0	0	5	08/15/2018	1
36202V-DQ-1 36202V-DQ-1	GNMA Pool 610411 MBS 5.000% 08/15/18 GNMA Pool 610411 MBS 5.000% 08/15/18		01/01/2014 .	Paydown Paydown		1,571 1,589	1,571 1,589	1,612 1,631	1,591 1,610		(20)		(20		1,571 1,589	0	0	0	13	08/15/2018	1
36202V-DQ-1	GNMA Pool 610411 MBS 5.000% 08/15/18		03/01/2014 _	Paydown		1,590	1,590	1,631	1,610	0	(20)	0	(20		1,590	0	0	0	20	08/15/2018	1
36202V-GQ-8	GNMA Pool 610507 MBS 5.000% 10/15/18		01/01/2014 .	Paydown		1, 126	1,126	1, 155	1, 140	0	(14)	0	(14		1, 126	0	0	0	5	10/15/2018	1
36202V-GQ-8	GNMA Pool 610507 MBS 5.000% 10/15/18		02/01/2014 .	Paydown		1, 167	1, 167	1, 198	1, 183	0	(15)		(15		1, 167	0	0	0	10	10/15/2018	1
36202V-GQ-8	GNMA Pool 610507 MBS 5.000% 10/15/18		03/01/2014 .	Paydown		1, 156	1, 156	1, 186	1, 171	0	(15)	0	(15		1, 156	0	0	0	14	10/15/2018	1
36202V-HC-8	GNMA Pool 610527 MBS 5.000% 10/15/18		01/01/2014 .	Paydown		2,824	2,824	2,898	2,858	0	(35)	0	(35		2,824	0	0	0	12	10/15/2018	1
36202V-HC-8 36202V-HC-8	GNMA Pool 610527 MBS 5.000% 10/15/18 GNMA Pool 610527 MBS 5.000% 10/15/18		02/01/2014 .	Paydown		2,603	2,603 2,624	2,672 2,693	2,635 2.656		(32)		(32		2,603 2,624				22	10/15/2018	1
36202V-HF-1	GNMA Pool 610530 MBS 5.000% 10/15/18		01/01/2014 .	Paydown		13,803	13,803	14, 165	13,973	0	(171)	0	(171		13,803	0	0	0	58	10/15/2018	1
36202V-HF-1	GNMA Pool 610530 MBS 5.000% 10/15/18		_02/01/2014 _	Paydown		1,087	1,087	1,115	1,100	0	(13)	0	(13		1,087	0	0	0	9	10/15/2018	1
36202V-HF-1	GNMA Pool 610530 MBS 5.000% 10/15/18		03/01/2014 .	Paydown		1,091	1,091	1, 120	1, 105	0	(13)	0	(13		1,091	0	0	0	14	10/15/2018	1
36202V-HT-1	GNMA Pool 610542 MBS 5.000% 11/15/18		01/01/2014 .	Paydown		644	644	661	652	0	(8)	0	8)		644	0	0	0	3	11/15/2018	1
36202V-HT-1	GNMA Pool 610542 MBS 5.000% 11/15/18		02/01/2014 .	Paydown		5, 114	5,114	5,249	5, 178	0	(63)	0	(63		5, 114	0	0	0	43	11/15/2018	1
36202V-HT-1 36202V-HX-2	GNMA Pool 610542 MBS 5.000% 11/15/18 GNMA Pool 610546 MBS 5.000% 11/15/18		03/01/2014 .	Paydown Paydown Paydown		599 529	599 529	615 543	607 536	0	(7)	0	(7		599 529	0		ļ	, s	11/15/2018	1
36202V-HX-2	GNMA Pool 610546 MBS 5.000% 11/15/18		02/01/2014 .	Paydown		533	533	547	540	0	(7)	0	(7		533	0	0	0	4	11/15/2018	1
	GNMA Pool 610546 MBS 5.000% 11/15/18		03/01/2014 .	Paydown		532	532	546	538	0	(7)	0	(7		532	0	0	0	7	11/15/2018	1
36202V-J5-1	GNMA Pool 610584 MBS 5.000% 12/15/18		01/01/2014 _	Paydown		2,964	2,964	3,042	3,001	0	(37)	0	(37		2,964	0	0	0	12	12/15/2018	1
36202V-J5-1	GNMA Pool 610584 MBS 5.000% 12/15/18		02/01/2014 .	Paydown		2,884	2,884	2,960	2,921	0	(36)	0	(36		2,884	0	0	0	24	12/15/2018	1
36202V-J5-1	GNMA Pool 610584 MBS 5.000% 12/15/18		03/01/2014 .	Paydown		3,008	3,008	3,087	3,046	0	(38)	0	(38		3,008	0	0	0	38	12/15/2018	1
36202V-JZ-5 36202V-JZ-5	GNMA Pool 610580 MBS 5.000% 12/15/18 GNMA Pool 610580 MBS 5.000% 12/15/18		01/01/2014 .	Paydown Paydown		2,491 2,596	2,491 2,596	2,556 2,664	2,522 2,628		(31)	0	(31		2,491 2,596	0	0	0	10	12/15/2018	1
36202V-JZ-5	GNMA Pool 610580 MBS 5.000% 12/15/18		03/01/2014 .	Paydown		2,592	2,592	2.660	2,624		(32)		(32		2,592	0	0	0	32	12/15/2018	1
36202V-VY-4	GNMA Pool 610931 MBS 5.000% 07/15/18		01/01/2014 .	Paydown		494	494	507	500	0	(6)	0	(6		494	0	0	0	2	07/15/2018	1
36202V-VY-4	GNMA Pool 610931 MBS 5.000% 07/15/18		02/01/2014 .	Paydown		497	497	510	503	0	(6)	0	(6		497	0	0	0	4	07/15/2018	1
36202V-VY-4	GNMA Pool 610931 MBS 5.000% 07/15/18		03/01/2014 _	Paydown		499	499	512	505	0	(6)	0	(6		499	0	0	0	6	07/15/2018	1
36202W-HD-4	GNMA Pool 611428 MBS 5.000% 04/15/18		01/01/2014 _	Paydown		663	663	681	671	0	(8)	0	(8		663	0	0	0	3	04/15/2018	L <sup>1</sup>
36202W-HD-4	GNMA Pool 611428 MBS 5.000% 04/15/18		02/01/2014 .	Paydown		667	667	685	675		(8)		(8		667	ō	łō	ļō	6	04/15/2018	1
36202W-HD-4 36202W-HG-7	GNMA Pool 611428 MBS 5.000% 04/15/18 GNMA Pool 611431 MBS 5.000% 04/15/18		03/01/2014 . 01/01/2014 .	Paydown Paydown		670 741	670 741	688 761	678 750	0	(8) (9)	0	(8		670 741	0	0	0	8	04/15/2018	1
36202W-HG-7	GNMA Pool 611431 MBS 5.000% 04/15/18		02/01/2014 .	Paydown		717	717	736		0 n	(8)	0	(8		717	0	0	0		04/15/2018	1
36202W-HG-7	GNMA Pool 611431 MBS 5.000% 04/15/18		03/01/2014 .	Paydown		718	718	737	726	0	(8)	0	8		718	0		0	9	04/15/2018	1
36202X-XK-8	GNMA Pool 612782 MBS 5.000% 07/15/18		01/01/2014 .	Paydown		12,321	12,321	12,644	12,471	0	(150)	0	( 150	00	12,321	0	0	0	51	07/15/2018	1
36202X-XK-8	GNMA Pool 612782 MBS 5.000% 07/15/18		02/01/2014 _	Paydown		5,718	5,718	5,868	5,788	0	(70)	0	(70		5,718	0	0	0	48	07/15/2018	1
36202X-XK-8	GNMA Pool 612782 MBS 5.000% 07/15/18	1	03/01/2014	Pavdown	1	2.574	2.574	2.641	2.605		(31)		(31	1) 1	2.574				32	07/15/2018	11 1

					Show All Lo	ng-Term Bo	nds and Stoc														
1	2	3	4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign	5						Desig-
											_	Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange			Stock	Con-	Market
CUSIP		l_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-		Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	GNMA Pool 403428 MBS 5.000% 11/15/18 GNMA Pool 403428 MBS 5.000% 11/15/18		01/01/2014	Paydown		248 249	248 249	254 255	251 252	0	(3)		(3)	0	248 249	0	0	0	1	11/15/2018	1
	GNMA Pool 403428 MBS 5.000% 11/15/18		03/01/2014	Paydown Paydown		249	249	252	232		(3)		(3)		249	0	0		2	11/15/2018	1
	GNMA Pool 424974 MBS 5.000% 10/15/18		01/01/2014	Paydown		211	211	217	214	0	(3)		(3)		211	0	0	0	1	10/15/2018	1
	GNMA Pool 424974 MBS 5.000% 10/15/18		02/01/2014	Paydown		112	112	115	113	٥	(1)		(1)	٥	112	0	0	0	1	10/15/2018	1
	GNMA Pool 424974 MBS 5.000% 10/15/18		03/01/2014	Paydown		227	227	233	230	0	(3)		(3)	0	227	0	0	0	3	10/15/2018	1
	GNMA Pool 424979 MBS 5.000% 10/15/18 GNMA Pool 424979 MBS 5.000% 10/15/18		01/01/2014	PaydownPaydown		1,275 2,101	1,275 2,101	1,308 2,157	1,290 2,127	ļ0	(16)		(16)	0	1,275 2,101	0	0	0	5	10/15/2018 10/15/2018	L
	GNMA Pool 424979 MBS 5.000% 10/15/18		03/01/2014	Paydown		709	709		718	n	(20)		(20)	n		n	n	n	IO	10/15/2018	1
	GNMA Pool 424999 MBS 5.000% 09/15/18		01/01/2014	Paydown		781	<i>7</i> 81	802	791		(9)	00	(9)	0	<i>7</i> 81	0	0	0	3	09/15/2018	1
36206Y-DC-2	GNMA Pool 424999 MBS 5.000% 09/15/18		02/01/2014	Paydown		4,347	4,347	4,462	4,400	0	(53)	00	(53)	0	4,347	0	0	0	36	09/15/2018	1
	GNMA Pool 424999 MBS 5.000% 09/15/18		03/01/2014	Paydown		6,449	6,449	6,618	6,527	0	(78)		(78)	0	6,449	0	0	0	81	09/15/2018	1
	GNMA Pool 723231 MBS		01/01/2014	Paydown		13,526 6.705	13,526 6,705	14,486 7,181	14,475 7,175	ļ	(949)		(949)	ļ	13,526 6,705	0	Ω		45 45	10/15/2039	1
	GNMA Pool 723231 MBS 4.000% 10/15/39		03/01/2014	Paydown					31, 118	n	(470)		(2,040)	0	29,078	n	n		291	10/15/2039	1
	GNMA Pool 562598 MBS 5.000% 11/15/18		01/01/2014	Paydown		963	963	988	975	0	(12)		(12)	0	963	0	0	0	4	11/15/2018	1
	GNMA Pool 562598 MBS 5.000% 11/15/18		02/01/2014	Paydown		967	967	993	980	٥	(12)		(12)		967	0	0	0	8	11/15/2018	1
	GNMA Pool 562598 MBS 5.000% 11/15/18		03/01/2014	Paydown		972	972	997	984	0	(12)		(12)		972	0	0	0	12	11/15/2018	1
	GNMA Pool 561872 MBS 5.000% 12/15/17 GNMA Pool 561872 MBS 5.000% 12/15/17		01/01/2014 02/01/2014	Paydown		353 354	353 354	362 363	356 358		(4)		(4)		353 354	0	0	0	]	12/15/2017	1
	GNMA Pool 561872 MBS 5.000% 12/15/17		03/01/2014	Pavdown		1.109	1.109	1.138	1.121	0	(12)		(12)		1.109	0	0		14	12/15/2017	1
	GNMA Pool 562237 MBS 5.000% 12/15/18		01/01/2014	Paydown		611	611	627	618	0	(8)		(8)		611	0	0	0	3	12/15/2018	1
	GNMA Pool 562237 MBS 5.000% 12/15/18		02/01/2014	Paydown		566	566	581	573	0	(7)		(7)	0	566	0	0	0	5	12/15/2018	1
	GNMA Pool 562237 MBS 5.000% 12/15/18		03/01/2014	Paydown		733		752	742	0	(9)		(9)	0	733	0	0	0	9	12/15/2018	[1
	GNMA Pool 562239 MBS 5.000% 12/15/18 GNMA Pool 562239 MBS 5.000% 12/15/18		01/01/2014	Paydown		809 9,403	809 9,403	830 9,650	819 9,521		(10)		(10)	0	809 9,403	0			3	12/15/2018	
	GNMA Pool 562239 MBS 5.000% 12/15/18		03/01/2014	Pavdown		684		702		0	(117)		(117)	0		0	0	0	9	12/15/2018	1
	GNMA Pool 562232 MBS 5.000% 12/15/18		01/01/2014	Paydown		1,014	1,014	1,041	1,027	0	(13)		(13)	0	1,014	0	0	0	4	12/15/2018	1
	GNMA Pool 562232 MBS 5.000% 12/15/18		02/01/2014	Paydown		779		799	789	0	(10)		(10)	0	779	0	0	0	7	12/15/2018	1
	GNMA Pool 562232 MBS 5.000% 12/15/18		03/01/2014	Paydown		763	763	783		0	(10)		(10)		763	0	0	0	10	12/15/2018	1
	GNMA Pool 781522 MBS 5.000% 11/15/17 GNMA Pool 781522 MBS 5.000% 11/15/17		01/01/2014 02/01/2014	Paydown		834 831		856 853	843 841		(9) (9)		(9) (9)		834 831	0	0	0	3 7	11/15/2017 11/15/2017	1
	GNMA Pool 781522 MBS 5.000% 11/15/17		03/01/2014	Paydown		646	646	663	653	0	(7)		(7)		646	0	0	0	8	11/15/2017	1
36225B-WY-0	GNMA Pool 781563 MBS 5.000% 02/15/18		01/01/2014	Paydown		771	771	<i>7</i> 91	779	٥	(9)		(9)		<i>7</i> 71	0	0	0	3	02/15/2018	1
	GNMA Pool 781563 MBS 5.000% 02/15/18		02/01/2014	Paydown		1,225	1,225	1,258	1,239	0	(14)		(14)	0	1,225	0	0	0	10	02/15/2018	1
	GNMA Pool 781563 MBS 5.000% 02/15/18 GNMA Pool 781610 MBS 5.000% 05/15/18		03/01/2014	Paydown Paydown		599 557	599  557	614 572	605 563		(7)		(7)	0	599 557	0	0	0	/	02/15/2018 05/15/2018	1
	GNMA Pool 781610 MBS 5.000% 05/15/18		02/01/2014	Paydown		664		681	671	n	(8)		(7)	n		n	n	n		05/15/2018	1
	GNMA Pool 781610 MBS 5.000% 05/15/18		03/01/2014	Paydown		564	564	579	571		(7)		(7)	0	564	0	0	0	7	05/15/2018	1
36290N-Z3-9	GNMA Pool 613762 MBS 5.000% 05/15/18		01/01/2014	Paydown		1,369	1,369	1,405	1,385	0	(16)	00	(16)	0	1,369	0	0	0	6	05/15/2018	1
	GNMA Pool 613762 MBS 5.000% 05/15/18		02/01/2014	Paydown		3,532	3,532	3,625	3,573	0	(41)		(41)	0	3,532	0	0	0	29	05/15/2018	1
	GNMA Pool 613762 MBS 5.000% 05/15/18 GNMA Pool 614357 MBS 5.000% 08/15/18		03/01/2014	Paydown		1,351 1,228	1,351 1,228	1,387 1,260	1,367 1,243	ļō	(16)		(16)	ļō	1,351 1,228	0	ļō	<u>0</u>	17	05/15/2018 08/15/2018	1
	GNMA Pool 614357 MBS 5.000% 08/15/18		01/01/2014	Paydown			9, 115	9.354		n	(110)		(15)	 n		u		0 n		08/15/2018	1
	GNMA Pool 614357 MBS 5.000% 08/15/18		03/01/2014	Paydown		1, 103	1, 103	1, 132	1, 116	0	(13)		(13)	0	1,103	0	0	0	14	08/15/2018	1
36290Q-WU-5	GNMA Pool 614559 MBS 5.000% 07/15/18		01/01/2014	Paydown		381	381	391	385		(5)	0	(5)	٥	381	0	0	0	2	07/15/2018	1
	GNMA Pool 614559 MBS 5.000% 07/15/18		02/01/2014	Paydown		390	390	400	395	٥	(5)		(5)		390	0	ō	0	3	07/15/2018	1
	GNMA Pool 614559 MBS 5.000% 07/15/18 GNMA Pool 615368 MBS 5.000% 07/15/18		03/01/2014 01/01/2014	Paydown		398 1,494	398	409 1,533	403 1,511	0	(5)		(5) (18)		398 1,494	0	0	0	5	07/15/2018	1
	GNMA Pool 615368 MBS 5.000% 07/15/18		01/01/2014	Paydown		1,616	1,494	1,533	1,636	n	(19)		(18)		1,494	 N	0 n	n	13	07/15/2018	1
	GNMA Pool 615368 MBS 5.000% 07/15/18		03/01/2014	Paydown		2,575	2,575	2,642	2,605		(31)		(31)	0	2,575	0	0	0	32	07/15/2018	1
36290S-HJ-3	GNMA Pool 615933 MBS 5.000% 09/15/18		01/01/2014	Paydown		1,410	1,410	1,447	1,427	0	(17)	0	(17)	0	1,410	0	0	0	6	09/15/2018	1
	GNMA Pool 615933 MBS 5.000% 09/15/18		02/01/2014	Paydown		1,234	1,234	1,267	1,249	<u>0</u>	(15)		(15)	0	1,234	0	0	0	10	09/15/2018	L <sup>1</sup>
	GNMA Pool 615933 MBS 5.000% 09/15/18 GNMA Pool 618837 MBS 5.000% 09/15/18		03/01/2014 01/01/2014	Paydown		1,157 342	1,157 342	1, 187 351	1, 170 346	ļ	(14)		(14)	ļ0	1 , 157 342	0	ļ	ļ	14	09/15/2018 09/15/2018	L
	GNMA Pool 618837 MBS 5.000% 09/15/18		01/01/2014	Paydown		293	342	301	297	n	(4)		(4)	n	342	n	n	n	, 2	09/15/2018	1
	GNMA Pool 618837 MBS 5.000% 09/15/18		03/01/2014	Paydown		1,356	1,356	1,391	1,372	0	(16)		(16)		1,356	0	0	0	17	09/15/2018	1
	GNMA Pool 618884 MBS 5.000% 10/15/18	<u> </u>	_01/01/2014	Paydown		1,646	1,646	1,690	1,667	0	(20)	00	(20)	0	1,646	0	0	0	7	10/15/2018	11

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																					
1	2	3	4	5	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22	
-	_	-		-		-		-		11	12	13	14	15							
													Total	Total							NAIC
												Current									Desig-
													Change in	Foreign	Book/				Bond		
									District			Year's	Book/	Exchange						01-1-1	nation
									Prior Year		Current	Other Than	, ,	Change in	Adjusted	_Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
36290V-RD-8	GNMA Pool 618884 MBS 5.000% 10/15/18	- 0	02/01/2014	Paydown		9,233	9,233	9,476	9,348	0	(115)		(115)	0	9, 233	0	0	0	77	. 10/15/2018	1
36290V-RD-8	GNMA Pool 618884 MBS 5.000% 10/15/18		.03/01/2014	Pavdown		1,493	1,493	1,533	1,512	0	(19)		(19)	0	1,493	0	0	0	19	. 10/15/2018	1
36290X-4C-1	GNMA Pool 621019 MBS 5.000% 10/15/18		_01/01/2014	Paydown		13,839	13,839	14,245	14,037	0	(198)	0	(198)	0	13,839	0	0	0	58	. 10/15/2018	1
36290X-4C-1	GNMA Pool 621019 MBS 5.000% 10/15/18		_02/01/2014	Paydown		24,899	24,899	25,630	25,255	0	(356)	0	(356)	0	24,899	0	0	0	207	. 10/15/2018	1
	GNMA Pool 621019 MBS 5.000% 10/15/18			Paydown		5,953	5,953	6, 128	6,038	0	(85)		(85)	0	5,953	0	0	0	74	. 10/15/2018	. 1
	GNMA Pool 620441 MBS 5.000% 08/15/18			Paydown		969	969	995	981	0	(12)		(12)	0	969	0	0	0	4	08/15/2018	. 1
	GNMA Pool 620441 MBS 5.000% 08/15/18			Paydown		971	971	996	982	0	(12)		(12)	0	971	0	0	0	8	.08/15/2018	. 1
	GNMA Pool 620441 MBS 5.000% 08/15/18		03/01/2014	Paydown		970	970	996	982	0	(12)		(12)	0	970	0	0	0	12	.08/15/2018	1
36291A-SR-1	GNMA Pool 622528 MBS 5.000% 10/15/18		01/01/2014	Paydown		160	160	164	162	0	(2)		(2)	0	160	0	0	0	1	. 10/15/2018	1
36291A-SR-1	GNMA Pool 622528 MBS 5.000% 10/15/18		02/01/2014	Paydown		149	149	153	151		(2)		(2)	0	149		0	0	l	. 10/15/2018	1
36291A-SR-1 36291B-CX-3	GNMA Pool 622528 MBS 5.000% 10/15/18 GNMA Pool 622986 MBS 5.000% 11/15/18		03/01/2014 01/01/2014	Paydown		145 1,614	145 1,614	149 1,656	1,634	<u>0</u>	(20)		(2)		145 1,614	0		o	2	. 10/15/2018 . 11/15/2018	1
36291B-CX-3	GNMA Pool 622986 MBS 5.000% 11/15/18		02/01/2014	Pavdown		1,844	1,844	1.892	1,867	n	(23)		(23)		1.844	٥	0			. 11/15/2018	1
36291B-CX-3	GNMA Pool 622986 MBS 5.000% 11/15/18		03/01/2014	Pavdown		1,629	1,629	1,672	1,650	0	(20)		(20)	0	1,629	0	0	0	20	. 11/15/2018	1
36291B-HK-6	GNMA Pool 623134 MBS 5.000% 10/15/18		01/01/2014	Pavdown		3.436	3,436	3.526	3,479	0	(43)		(43)	0	3.436	0	0	0	14	. 10/15/2018	1
	GNMA Pool 623134 MBS 5.000% 10/15/18		_02/01/2014	Paydown		3,520	3,520	3,613	3,564	0	(44)		(44)	0	3,520	0	0	0	29	10/15/2018	1
	GNMA Pool 623134 MBS 5.000% 10/15/18		03/01/2014	Paydown		3,335	3,335	3,423	3,377	0	(42)	0	(42)	0	3,335	0	0	0	42	. 10/15/2018	1
	GNMA Pool 623636 MBS 5.000% 11/15/18		01/01/2014	Paydown		2,778	2,778	2,851	2,813	0	(35)		(35)	0	2,778	0	0	0	12	.11/15/2018	. 1
	GNMA Pool 623636 MBS 5.000% 11/15/18			Paydown		2,525	2,525	2,592	2,558	0	(32)		(32)	0	2,525	0	0	0	21	. 11/15/2018	. 1
	GNMA Pool 623636 MBS 5.000% 11/15/18			Paydown		2, 113	2, 113	2, 168	2,140	0	(27)		(27)	0	2, 113	0	0	0	26	. 11/15/2018	. 1
	GNMA Pool 623637 MBS 5.000% 11/15/18			Paydown		258	258	265	263	0	(4)		(4)	0	258	0	0	0	1	. 11/15/2018	1
36291B-ZA-8	GNMA Pool 623637 MBS 5.000% 11/15/18			Paydown		259	259	265	263	0	(4)		(4)	0	259	0	0	0	2	. 11/15/2018	1
	GNMA Pool 623637 MBS 5.000% 11/15/18			Paydown		260	260	266	264	0	(4)		(4)	0	260	0	0	0	3	. 11/15/2018	1
36291C-AD-7	GNMA Pool 623804 MBS 5.000% 11/15/18			Paydown		1,648 1,655	1,648	1,691 1,699	1,669 1,677	0	(22)		(22)	0	1,648	0	0	0		. 11/15/2018	1
36291C-AD-7 36291C-AD-7	GNMA Pool 623804 MBS 5.000% 11/15/18 GNMA Pool 623804 MBS 5.000% 11/15/18			Paydown		1,655	1,655 1.561	1,699	1,6//	L	(22)		(22)	0	1,655 1,561				14	. 11/15/2018 . 11/15/2018	1
36291C-AD-7	GNMA Pool 623804 MBS 5.000% 11/15/18 GNMA Pool 624131 MBS 5.000% 11/15/18		01/01/2014	Paydown				1,602			(21)		(21)			٥			20	11/15/2018	1
36291C-LL-7	GNMA Pool 624131 MBS 5.000% 11/15/18			Pavdown		5.416	5.416	5.558	5.485		(69)		(69)		5.416				45	. 11/15/2018	1
	GNMA Pool 624131 MBS 5.000% 11/15/18			Pavdown		862	862	885	873	0	(11)	0	(11)	0	862	0	0	0	11	11/15/2018	1
	NCUA Guaranteed NGN 2010-C1 APT CMBS 2.650%		90/01/2014																''		'
62888X-AC-8	10/29/20		01/27/2014	Paydown		3.445	3,445	3.439	3,443	0	2	0	2	0	3,445	0	0	0	8	10/29/2020	1FE
	NCUA Guaranteed NGN 2010-C1 APT CMBS 2.650%					,		,													
62888X-AC-8	10/29/20		_01/27/2014	Paydown		985	985	983	984	0	1	0	1	0	985	0	0	0	2	_10/29/2020	1FE
	NCUA Guaranteed NGN 2010-C1 APT CMBS 2.650%			-																	
62888X-AC-8	10/29/20		01/27/2014	Paydown		2,975	2,975	2,969	2,973	0	2	0	2	0	2,975	0	0	0	7	10/29/2020	1FE
	NCUA Guaranteed NGN 2010-C1 APT CMBS 2.650%																				
62888X-AC-8	10/29/20		02/27/2014	Paydown		15,284	15,284	15,254	15,274	0	10	0	10	0	15,284	0	0	0	68	10/29/2020	1FE
	NCUA Guaranteed NGN 2010-C1 APT CMBS 2.650%																				
62888X-AC-8	10/29/20		02/27/2014	Paydown		4,369	4,369	4,360	4,366	0	3	0	3	0	4,369	0	0	0	19	10/29/2020	. 1FE
000007 40 0	NCUA Guaranteed NGN 2010-C1 APT CMBS 2.650%		00 (07 (0044	D 4		40 400	40,400	40 470	40,400						40, 400			0	58	40 (00 (0000	455
62888X-AC-8	10/29/20 AIGN 2010 C1 ADT CUDS _ 0 CEON		02/27/2014	Paydown		13, 199	13, 199	13, 173	13, 190		8	0	8	0	13, 199	0	0	0	58	10/29/2020	IFE
62888X-AC-8	NCUA Guaranteed NGN 2010-C1 APT CMBS 2.650% 10/29/20		03/27/2014	Davidous		4,898	4,898	4,888	4,895			0		0	4,898	0		_	32	10/29/2020	1FF
DZ000A-AU-0	NCUA Guaranteed NGN 2010-C1 APT CMBS 2.650%		14	Paydown		4,090	4,090	4,000	4,090						4,090	0			02	10/29/2020	IFE
62888X-AC-8	10/29/20		03/27/2014	Paydown		1,400	1,400	1,397	1,399	0	1	0	1	0	1,400	0	0	n	9	_10/29/2020	1EE
02000X A0 0	NCUA Guaranteed NGN 2010-C1 APT CMBS 2.650%		90/21/2014	. I ayuumi			, 400	1,007			'		'		, , 400					10/23/2020	"
62888X-AC-8	10/29/20		03/27/2014	Pavdown		4,230	4,230	4,221	4,227	0	3	0	3	0	4,230	0	0	0	28	10/29/2020	1FF
				ScotiaMcleod Corporation		, 200	.,200	,221							.,200						
912828-B6-6	US Treasury Note 2.750% 02/15/24		_03/19/2014			14,027,379	13,950,000	14,073,697	0	0	(443)	0	(443)	0	14,073,254	0	(45,875)	(45,875)	34,971	.02/15/2024	1
912828-CA-6	US Treasury Note 4.000% 02/15/14			Maturity		410,000	410,000	447,445	411,857	0	(1,857)	0	(1,857)	0	410,000	0	0	0	8,200	.02/15/2014	1
912828-LK-4	US Treasury Note 2.375% 08/31/14			Nomura Securities		3,536,492	3,500,000	3,646,438	3,548,295		(15,088)	0	(15,088)	0	3,533,207	0	3,285	3,285	45,403	.08/31/2014	. 1
912828-ND-8	US Treasury Note 3.500% 05/15/20		03/13/2014	JP Morgan Chase		5,467,578	5,000,000	5, 116, 406	5,079,128		(2,236)		(2,236)	٥	5,076,892	0	390,686	390,686	57 ,528	.05/15/2020	. 1
912828-ND-8	US Treasury Note 3.500% 05/15/20		03/13/2014	Goldman Sachs		10,931,641	10,000,000	10,232,813	10,158,256	0	(4,473)		(4,473)	0	10,153,783	0	777,857	777,857	115,055	.05/15/2020	. 1
	US Treasury Note 1.750% 07/31/15			JP Morgan Chase		2,297,893	2,250,000	2,287,625	2,262,408	L	(1,600)	00	(1,600)	0	2,260,808	0	37,085	37,085	24,582	07/31/2015	[1
	US Treasury Note 2.250% 07/31/18			CitiGroup		521,504	500,000	515,742	510,556	0	(204)	) <del> </del> 0	(204)	٥	510,352	0	11, 152	11, 152	5,749	.07/31/2018	1
	US Treasury Note 2.250% 07/31/18			Morgan Stanley		1,676,733	1,625,000	1,676,162	1,659,307	Fō	(1,823)	ō	(1,823)	ō	1,657,484	ō	19,250	19,250	24,543	07/31/2018	1
	US Treasury Note 1.500% 08/31/18			CitiGroup		5,031,038	5,000,000	5,008,806	5,008,338	0	(352)	;}ō	(352)	ō	5,007,986	0	23,052	23,052		.08/31/2018	ļ
912628-1J-9	US Treasury Note 1.625% 08/15/22		עו/23/2014	Deutsche Bank		7,678,512	8,325,000	8,345,555	8,343,077	<u> </u>	( 123)	· ֈ0	(123)	0	8,342,954	0	(664,442)	(664,442)	59,553	_08/15/2022	I

### **SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter																					
1	2 3 4 5 6						8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current					Foreign			Interest/	Stated	
										l	Current	Other Than		Change in	Adjusted	Foreign	Deelined			Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
912828-TN-0	US Treasury Note 1.000% 08/31/19		01/23/2014	Merrill Lynch		4,383,656	4,600,000	4,590,836	4,592,457	0	82	0	82	0	4,592,540	0	(208,883)	(208,883)	18,552	08/31/2019	
912828-UB-4	US Treasury Note 1.000% 11/30/19		02/25/2014	JP Morgan Chase		2,864,063	3,000,000	2,958,867	2,964,775	0	886	0	886	0	2,965,661	0	(101,598)	(101,598)	7,253	11/30/2019	. 1
912828-UB-4			03/14/2014	Goldman Sachs		4,788,086	5,000,000	4,931,445	4,941,291	0	1,978	0	1,978	0	4,943,269	0	(155, 183)	(155, 183)	14,698	11/30/2019 _	. 1
912828-UB-4			03/26/2014 _	Goldman Sachs		5,679,609	6,000,000	5,917,734	5,929,549	0	2,690	0	2,690	0	5,932,240	0	(252,630)	(252,630)	19,286	11/30/2019 _	1
912828-UZ-1			02/04/2014	CitiGroup		1,269,887	1,300,000	1,288,066	1,289,558	0	223	0	223	0	1,289,781	0	(19,894)	(19,894)	2, 155	04/30/2018	. 1
	US Treasury Note 1.000% 05/31/18		01/23/2014 _	Merrill Lynch		20,111,889	20,475,000	20,204,666	20,218,495	0	3,578	0	3,578	0	20,222,073	0	(110, 184)	(110, 184)	30,938	05/31/2018	
0599999.	Subtotal - Bonds - U.S. Governments					99,086,575	99,475,480	100,277,331	85,940,837	0	(108,401)	0	(108,401)	0	99,906,140	0	(819,563)	(819,563)	584,623	XXX	XXX
	Manitoba Canada Corp Note Non Call 1.300%			I									I								
	9 04/03/17	A	03/07/2014 _	CitiGroup		1,513,950	1,500,000	1,496,985	1,498,047	0	110	0	110	0	1,498,157	0	15,793	15,793	8,504	04/03/2017 _	
	Subtotal - Bonds - All Other Governme	ents				1,513,950	1,500,000	1,496,985	1,498,047	0	110	0		0	1,498,157	0	15,793	15,793	8,504	XXX	XXX
13063B-R8-7			03/12/2014	Merrill Lynch		8,584,528	7,225,000	8,394,800	8,339,985	0	(30,430)	0	(30,430)	0		0	274,973	274,973	226,785	02/01/2021	1FE
13067J-LH-2	CA Economic GO Cont Call 5.000% 07/01/15		03/07/2014 .	CitiGroup		5, 150, 262	5,075,000	5,276,110	5,098,574	0	(9, 117)	0	(9, 117)	0	5,089,457	0	60,805	60,805	176,920	07/01/2015	1FE
	FLORIDA ST BRD 0 GO Cont Call 5.000%			L												_					1
34153P-GU-6			03/20/2014 _	Barclays Group Inc		5,426,105	4,695,000	5, 157, 129	4,967,610		(10,788)	0	(10,788)	0	4,956,822	0	469,284	469,284	74,338	06/01/2021	1FE
452152-HS-3			03/19/2014	JP Morgan Chase		2,490,966	2,275,000	2,275,000	2,275,000	0	0	0	0	0	2,275,000	0	215,966	215,966	68,825	03/01/2017	1FE
546415-B6-6			03/13/2014	Scott & Stringfellow		10,226,388	8,750,000 5,000,000	9,711,363	9,469,785 5.333.775		(20,278)	0	(20,278)	0	9,449,507 5.320,570	0	776,881	776,881	239,410	09/01/2024	1FE 1FF
	2 MD St GO Non Call 5.000% 07/15/18		03/07/2014 .	CitiGroup Griffen, Kubik, & Step _		5,873,200 5,332,400	5,000,000	5,647,150 . 5,838,350 .	5,333,775		(13,205)	0	(13,205)		5,320,570	0	552,630 25,849	552,630 . 25,849 .	164,583 152,778	07/15/2018 08/01/2015	
574193-0k-2	MARYLAND ST GO Non Call 5.000% 08/01/15 MARYLAND ST GO Non Call 5.000% 03/01/17		03/20/2014	Goldman Sachs		5,632,450	5.000,000	5,805,000	5.680.547		(41, 393)	0	(41,393)		5,630,896		1.554		141.667	03/01/2017	1FE 1FE
604129-XB-7			03/20/2014	Goldman Sachs		5,811,800	5,000,000	6,095,300	5,660,755	n	(49,651)		(31,870)	n	5,630,690	 n	182,915	182,915	163, 194	08/01/2017	1FE
605580-7D-5			01/14/2014	CitiGroup		5,362,700	5,000,000	5,359,700	5,292,233	0	(1,418)	0	(1,418)	0	5,290,815	0	71.885	71.885	73.611	. 10/01/2036	
	NORTH CAROLINA S GO Non Call 5.000%			or trainap							(1,410)		(1,410)		J. 200,010					10/01/2000 1	
658256-G7-1			03/20/2014	Morgan Stanley		4,755,690	4,500,000	4,808,835	4,804,071	0	(50,024)	0	(50,024)	0	4,754,046	0	1,644	1,644	71,250	06/01/2015	1FE
	NORTH CAROLINA S GO Non Call 5.000%					,,		, , , , , , , , , , , , , , , , , , , ,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,			.,,	.,		
658256-H6-2			03/19/2014	Funb Funds II		4,878,569	4,065,000	4,959,056	4,891,289	0	(28, 125)	0	(28, 125)	0	4,863,164	0	15,405	15,405	80,735	05/01/2020	1FE
	NORTH CAROLINA S GO Non Call 5.000%																				
658256-T9-3			03/19/2014 _	Funb Funds II		6,702,782	5,585,000	6,813,365	6,720,259	0	(38,642)	0	(38,642)	0	6,681,617	0	21, 165	21,165	110,924	05/01/2020 _	_ 1FE
68608K-W8-7			01/01/2014 .	Maturity		1,625,000	1,625,000	1,757,291	1,625,000	0	0	0	0	٥	1,625,000	0	0	0	40,625	01/01/2014	1FE
	PENNSYLVANIA ST GO Non Call 5.000% 02/15/17									_		_		_		_					
70914P-LV-2			03/19/2014 _	JP Morgan Chase		11,265,800	10,000,000	11,585,200	10,862,370	00	(60,114)	0	(60, 114)	0	10,802,257	0	463,543	463,543	304 , 167	02/15/2017	1FE
700440 01 4	PENNSYLVANIA ST GO Non Call 5.000% 06/01/15		00 /07 /0044	Janney Montgomery, Scott		40 044 040	0.050.000	40 057 000	40.050.000		(04.044)		(04.044)		40 400 700		45 074	45 074	405 000	00 (04 (0045	455
70914P-SA-1			03/07/2014	Piper Jaffray		10,214,043	9,650,000 5.000.000	10,957,286 .	10,250,082		(81,314)	0	(81,314)		10 , 168 , 768 5 , 210 , 189		45,274 421.661	45,274 . 421.661	135,368	06/01/2015 04/01/2020	
93974B-3M-2			03/20/2014	Morgan Stanley		10,297,260	9,000,000	9,834,750	9,376,736		(14,933)	0	(14,933)	u	9,359,962	0	937,298	937,298	312,500	01/01/2020	
93974C-RN-2				JP Morgan Chase		11,636	10,000	11,865	11,158	n	(52)	n	(52)	n	11,106	n	530	530	371	_01/01/2020 _	
97705L-L8-8			03/06/2014	CitiGroup		1,889,376	1,600,000	1,956,512	1,848,708	n	(9, 443)	0	(9,443)	n	1,839,265	0	50,111	50,111	28,889	11/01/2018	
	Subtotal - Bonds - U.S. States, Territor	ries ar				117,162,805	104,055,000	117,764,462	113,081,005	0	(507,573)	0	(507,573)	n	112,573,433	0	4,589,373	4,589,373	2,687,773	XXX	XXX
	Conroe TX Sch Dist GO Cont Call Sink 5.000%	.55 01				,.02,000	.5.,500,000	,.04,402	,501,000	l	(501,010)	, ·	(307,070)		,0,0,400	0	.,500,070	.,000,010	2,307,770	,,,,,	7.500
208418-HQ-9			03/12/2014	UBS Financial Services		10,682,900	10,000,000	9,970,700	9,974,783	0	262	0	262	0	9,975,045	0	707,855	707.855	294 , 444	02/15/2035	1FE
442331-RH-9			_03/19/2014			5,718,500	5,000,000	5,345,800	5,204,966	0	(8,063)	0	(8,063)	0	5, 196, 903	0	521,597	521,597	140,972	_03/01/2024 _	
	Keller TX Indp Sch Dist GO Cont Call 5.000%	]	1	1						•		1					'	•		1	
487694-JL-6	08/15/16		03/07/2014 .	R. Seelaus & Co. Inc		165,225	155,000	159,878	157,879	0	(330)	0	(330)	0	157,549	0	7,677	7,677	4,456	08/15/2016	1FE
	Keller TX Indp Sch Dist GO Cont Call 5.000%		1																	l	
487694-LM-1			03/07/2014 _	Oppenheimer and Co		309,085	290,000	297,718	295,401	0	(619)	0	(619)	0	294,782	0	14,303	14,303	8,338	08/15/2016 _	1FE
59333R-AT-1			03/10/2014	Goldman Sachs		3,059,700	3,000,000	3,370,080	3,028,054	Fō	(9,301)	0	(9,301)	ļ0	3,018,753	ō	40,947	40,947		08/01/2014	
64966K-RV-7			03/19/2014	Pershing		6,533,952	5,635,000	6,943,165	6,860,688	}0	(26, 327)	0	(26,327)	ļ0	6,834,361	0	(300,409)	(300,409)	182,355	08/01/2024	1FE
717883-BC-5	Philadelphia PA Sch Dist GO Non Call 5.000% 08/01/14		.03/10/2014	Goldman Sachs		2,035,440	2.000.000	2,181,240	2,013,477	_	(4,468)	^	(4,468)	_	2,009,009	0	26,431	26,431	61.667	08/01/2014	1FE
	Philadelphia PA Sch Dist GO Non Call 5.000%		10/2014 / 10/2014	. uutulian saciis		2,030,440	2,000,000			l	(4,408)	0	(4,408)	0		0	20,431	20,431	/١٥٥ و ا	00/01/2014 _	-   "F
717883-JJ-2			03/10/2014	Morgan Stanley		1,720,665	1,500,000	1,569,225	1,551,478	_	(1,505)	0	(1,505)	0	1,549,972	0	170,693	170,693	42,292	09/01/2020	1FF
11000-00-2	Philadelphia PA Sch Dist GO Cont Call			morgan oranity		1,120,003		, ,003,223	, , , , , , , , , , , , , , , ,	u	(1,505)		(1,503)		, 540, 512		10,000				
717883-JK-9			03/19/2014	Morgan Stanley		12.264.858	10.945.000	11.907.394	11.605.241	n	(19.594)	0	(19.594)	n	11.585.646	0	679.211	679.211	308.588	09/01/2021	1FE
718814-YQ-3				Piper Jaffray		6,037,751	5,325,000	5,773,365	5,509,612	0	(11,399)	0	(11,399)	0	5,498,212	0	539,539	539,539	195,250	_07/01/2020 _	
	Pierce Cnty WA Sch Dist GO Cont Call Sink					/ / !															
720424-VE-7			03/21/2014	Pershing		3,630,521	3,375,000	3,541,624	3,427,212	0	(6,306)	0	(6,306)	0	3,420,906	0	209,615	209,615	53,906	12/01/2019	1FE
	Pierce Cnty WA Sch Dist GO Cont Call Sink									1								•		1	
720424-VF-4	5.000% 12/01/20		03/21/2014 _	Pershing		3,791,878	3,525,000	3,657,117	3,566,568	0	(5,041)	0	(5,041)	0	3,561,527	0	230,351	230,351	56,302	12/01/2020 _	_ 1FE

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter  1 2 3 4 5 6 7 8 9 10 Change In Book/Adjusted Carrying Value 16 17 18 19 20 21 3																					
1	2	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22				
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
	Description	eian					Dor Volue		, ,		,		`			` ,	` '			,	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
763223-40-5	Richardson TX GO Non Call 5.250% 02/15/14 Richardson TX GO Cont Call 5.250% 02/15/16		02/15/2014	Maturity		1,000,000	1,000,000	1,098,500	1,001,612		(1,612)		(1,612)		1,000,000				26,250	02/15/2014	1FE
763227-KX-2	1 3.230% 02/13/10		03/07/2014	Toronto Dominion Sec		769,420	735,000	749,459	744,328	0	(1,559)		(1,559)	0	742,769	0	26,651	26,651	22, 188	02/15/2016	1FF
	Richardson TX GO Cont Call 5.250% 02/15/16			Fidelity Capital Markets									(1,000)								
763227-LJ-2			03/07/2014			276,946	265,000	270,213	268,363	٥	(562)	٥	(562)	0	267,801	0	9, 145	9, 145	8,000	02/15/2016	1FE
	SAN ANTONIO TX GO Non Call 5.000% 02/01/20																				
796237-TY-1			03/06/2014	Goldman Sachs		5,973,400	5,000,000	5,870,850	5,566,859	0	(16, 159)		(16,159)	0	5,550,700	0	422,700	422,700	152,778	02/01/2020	1FE
930863-M3-6	Wake Cnty NC GO Non Call 5.000% 03/01/19		03/10/2014	Morgan Stanley		5,230,892	4,415,000	5,512,525	5,331,099	0	(33,925)	00	(33,925)	0	5,297,174	0	(66,282)	(66,282)	117,733	03/01/2019	1FE
040400 01 0	Wayne Westland MI GO Cont Call 5.000%		00 (40 (0044	Hutchinson Shockey &		0.705.507	0.000.000	0 000 500	0.754.440		(00.440)		(00.440)		0.700.000		7 500	7 500	50.044	05 (04 (0040	455
946498-GL-0	05/01/18		03/13/2014	First Clearing		2,735,597	2,660,000	2,928,580	2,751,440	0	(23,410)		(23,410)	0	2,728,029	0	7,568	7,568	50,614	05/01/2018	1FE
946498-GM-8	05/01/19		_03/13/2014	LLC/Wachovia		2,076,176	2,020,000	2,221,354	2,088,578	0	(17,555)	0	(17,555)	0	2,071,023	0	5, 153	5, 153	38,436	_05/01/2019	1FE
	Subtotal - Bonds - U.S. Political Subdi	visions			essions	74,012,906	66,845,000	73,368,787	70,947,638	0	(187,473)	0	(187,473)	0	70,760,161	0	3,252,745	3,252,745	1,864,007	XXX	XXX
2499999.	Allen Cnty OH Hosp Rev Bond Non Call 5.000%	V1310113	or oraces,	Territories and 1 033	C3310113	74,012,300	00,040,000	73,300,707	10,341,030	0	(107,473)	, ,	(107,473)	0	70,700,101	0	3,232,143	3,232,143	1,004,007	///X	
01757L-DQ-6	09/01/20		03/21/2014	CitiGroup		6,921,240	6,000,000	6,321,240	6,222,947	0	(6,530)	0	(6,530)	0	6,216,417	0	704,823	704,823	169, 167	09/01/2020	1FF
	ATLANTA GA ARPT Rev Bond Non Call 5.375%			or trui dup		,021,210			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(0,000)		(0,000)								
04780M-GC-7	01/01/14		01/01/2014	Maturity		1,000,000	1,000,000	1,083,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,875	01/01/2014	1FE
	ATLANTA GA ARPT Rev Bond Non Call 5.000%																				
04780M-NT-2	01/01/14		01/01/2014	Maturity		1,205,000	1,205,000	1,295,459	1,205,000	0	0	0	0	0	1,205,000	0	0	0	30 , 125	01/01/2014	1FE
050500 111 7	Auburn Univ AL Gen Fee Rev Bond Cont Call		04/00/0044			4 750 000	4 440 000	4 047 400	4 504 404		(4.000)		(4.000)		4 400 000		055 455	055 455	25.000	00 (04 (0000	455
050589-HU-7	5.000% 06/01/23		01/30/2014	Goldman Sachs		4,752,023	4,110,000	4,617,462	4,501,191	0	(4,323)	0	(4,323)	0	<u>4</u> ,496,868	0	255 , 155	255 , 155	35,963	06/01/2023	1FE
13066Y-QM-4	CA St Dpt of Wtr Rev Bond Non Call 5.000% 05/01/19		03/26/2014	Wedbush Morgan Securities		5, 147, 625	4,375,000	5,423,775	5. 183.808	0	(34,767)		(34,767)	0	5.149.041	0	(1,416)	(1,416)		05/01/2019	1FF
100001-Qm-4	CA St Dpt of Wtr Rev Bond Non Call 5.000%			Wedbush Morgan							(04,707)		(34,707)		ا ۲۰۰۰, ۱۹۵۰ رد۔۔۔۔۔۔		(1,410)	(1,410)			. 11 L
13066Y-QM-4	05/01/19		_03/26/2014	Securities		9,426,467	8,020,000	9,942,554	9,502,661	0	(63,734)	0	(63,734)	0	9,438,927	0	(12,460)	(12,460)	163,742	05/01/2019	1FE
	CA St Dpt of Wtr Rev Bond Non Call 5.000%		-			,	, ,	, , , , , , , , , , , , , , , , , , , ,	,		,		, , , ,		, , ,		, ,	, ,	.,		
13066Y-SP-5	05/01/20		03/25/2014	Raymond James & Assoc		5,915,950	5,000,000	5,972,700	5,730,390	0	(25,367)	٥	(25,367)	٥	5,705,022	0	210,928	210,928	102,083	05/01/2020	1FE
	CHICAGO IL O'HAR Rev Bond Cont Call 4.000%																				
167593-KV-3	01/01/27		03/06/2014	Wachovia Bank		2,917,500	3,000,000	3,125,610	3,112,279	0	(2,502)	00	(2,502)	0	3, 109, 777	0	(192,277)	(192,277)		01/01/2027	1FE
167593-KV-3	CHICAGO IL O'HAR Rev Bond Cont Call 4.000%		03/06/2014	Mana I I I I I I I I I I I I I I I I I I		972,500	1,000,000	1,041,870	1,037,426		(834)		(834)	0	1 000 500		(64,000)	(04.000)	07 770	01/01/2027	1FE
10/393-NV-3	CHICAGO IL O'HAR Rev Bond Cont Call 4.000%		14	Merrill Lynch		9/2,500		1,041,870			(834)		(834)		1,036,592		(64,092)	(64,092)	27,778	01/01/202/	. IFE
167593-KV-3	01/01/27		03/06/2014	Bear Stearns Sec		7,648,875	7,845,000	8, 173, 470	8,138,609	0	(6,542)	0	(6,542)	0	8, 132, 067	0	(483, 192)	(483, 192)	217,917	01/01/2027	1FF
	CITIZENS PROPERT Rev Bond Non Call 5.000%						, ,								,,						
176553-GL-3	06/01/17		03/26/2014	Wachovia Bank		7,412,406	6,630,000	7,419,235	7, 184, 935	0	(36,984)	0	(36,984)	0	7, 147, 951	0	264,455	264,455	107,738	06/01/2017	1FE
	Detroit MI Sew Rev Bond Non Call 5.000%																				
251237-G6-4	07/01/14		03/06/2014	Pershing		3,010,650	3,000,000	3,220,980	3,018,552	0	(7,072)	00	(7,072)	0	3,011,480	0	(830)	(830)	104 , 167	07/01/2014	_ 2FE
054770 1 7 0	DIST OF COLUMBIA Rev Bond Cont Call Sink		00 (40 (0044	01410		E 407 450	F 000 000	0.047.050	E 040 050		(04 000)		(04,000)		E 007 045		(400, 405)	(400, 405)	70 470	40 (04 (0005	455
25477G-LY-9	5.000% 12/01/35Fairfax Cnty VA Dev Rev Bond Cont Call		03/19/2014	CitiGroup		5,467,150	5,000,000	6,017,250	5,918,850	0	(21,206)		(21,206)		5,897,645	0	(430,495)	(430,495)	78,472	12/01/2035	1FE
303823-KQ-0	5.000% 05/15/28		03/20/2014	Pershing		6,623,400	6,000,000	7, 144, 560	7,032,353	0	(25,768)		(25,768)	0	7,006,585	0	(383, 185)	(383, 185)	108,333	05/15/2028	1FF
31283K-5N-4	FHLMC Pool G11753 MBS 5.000% 08/01/20		01/01/2014	Paydown		7,246	7,246	7, 195	7,206	0	40	0	40	0	7,246	0	0	0	30	08/01/2020	1
31283K-5N-4	FHLMC Pool G11753 MBS 5.000% 08/01/20		02/01/2014	Paydown		6,283	6,283	6,239	6,248	0	34	0	34	0	6,283	0	0	0	52	08/01/2020	1
31283K-5N-4	FHLMC Pool G11753 MBS 5.000% 08/01/20		03/01/2014	Paydown		3,017	3,017	2,996	3,000	0	17	0	17	0	3,017	0	0	0	38	08/01/2020	1
31283K-6E-3	FHLMC Pool G11769 MBS 5.000% 10/01/20		01/01/2014	Paydown		1,686	1,686	1,674	1,677	0	9	0	9	0	1,686	0	0	0	7	10/01/2020	1
	FHLMC Pool G11769 MBS 5.000% 10/01/20		02/01/2014	Paydown		1,754	1,754	1,742	1,745	0	10	0	10	0	1,754	0	0	0	15	10/01/2020	
31283K-6E-3	FHLMC Pool G11769 MBS 5.000% 10/01/20		03/01/2014	Paydown		1,327	1,327	1,317	1,319	ō	7	F0	ļ	ō	1,327	0	ō	ō	17	10/01/2020	-[1
31283K-6N-3 31283K-6N-3	FHLMC Pool G11777 MBS 5.000% 10/01/20 FHLMC Pool G11777 MBS 5.000% 10/01/20		01/01/2014 02/01/2014	Paydown		2,531 1,779	2,531 1,779	2,514 1,767	2,518 1,769	0	14	0	14	0	2,531 1,779	0	0		11	10/01/2020 10/01/2020	
31283K-6N-3	FHLMC Pool G11777 MBS 5.000% 10/01/20 FHLMC Pool G11777 MBS 5.000% 10/01/20			Paydown				1, 767	2, 150	0	10	0	12	0 n		u	0	o	27	10/01/2020	1
31283K-7K-8	FHLMC Pool G11777 MBS 5.000% 10/01/20			Paydown		506		503		0	3	0	3	0	506	0	0	n	2	11/01/2020	1
31283K-7K-8	FHLMC Pool G11798 MBS 5.000% 11/01/20			Paydown		466	466	463	463	0	3	0	3		466	0	0		4	11/01/2020	1
31283K-7K-8	FHLMC Pool G11798 MBS 5.000% 11/01/20		03/01/2014	Paydown		452	452	449	449	0	2	0	2	0	452	0	0	0	6	11/01/2020	1
3128H6-SP-0	FHLMC Pool E98626 MBS 4.500% 08/01/18		01/01/2014	Paydown		10,405	10,405	10,402	10,396	0	10	0	10	0	10 , 405	0	0	0	39	08/01/2018	1
	FHLMC Pool E98626 MBS 4.500% 08/01/18	-		Paydown		14,284	14,284	14,280	14,271	0	14	0	14	0	14,284	0	0	0	107	08/01/2018	
	FHLMC Pool E98626 MBS 4.500% 08/01/18	-		Paydown		15,300	15,300	15,295	15,285	0	15	ō	15	ō	15,300	0	ō	<u>0</u>	172	08/01/2018	-[1
3128M1=Q8=5	FHLMC Pool G12379 MBS 4.500% 06/01/21	I	01/01/2014	Paydown		30,380	30,380	29,509	29,714	<u> </u>	666	0	666	<u> </u>	30,380	0	<u> </u>	0	114	06/01/2021	.   1

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (	Otherwise [	Disposed	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Linrodiand	Year's		,	0	Carrying	Exchange	Realized		Stock	Con-	Market
CLICID					Number of					Unrealized		Temporary	, ,	Book				Total Cain			
CUSIP			Diamanal	Name -	Number of	0		A =4=1	Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain		tractual	ln-
Ident-	B d. f	For-		Name	Shares of	Consid-	D	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on		Received	Maturity	dicator
ification	Description State of the Control of	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3128M1-Q8-5	FHLMC Pool G12379 MBS 4.500% 06/01/21		02/01/2014	Paydown		29,019 29,615	29,019	28, 187	28,383	0	636		636	0	29,019	0	0	0	218	.06/01/2021	1
3128M1-Q8-5 3128M9-GP-1	FHLMC Pool G12379 MBS		03/01/2014 01/01/2014	Paydown		29,615	29,615 14,876	28,766 14,947	28,966 14,946		649			0	29,615 14,876	0			333	06/01/2021 08/01/2042	1
3128M9-GP-1	FHLMC Pool G07106 MBS 3.500% 08/01/42		02/01/2014	Paydown		14,344	14,344	14,413	14,412	n	(70		(67)	0	14,344		0		84	.08/01/2042	1
3128M9-GP-1	FHLMC Pool G07106 MBS 3.500% 08/01/42		03/01/2014	Paydown		14.581	14,581	14,651	14,650	0	(69		(69)	0	14.581	0	0	0	128	.08/01/2042	1
3128M9-PD-8	FHLMC Pool G07320 MBS 3.500% 04/01/43		01/01/2014	Paydown		27,586	27,586	27,250	27,252	0	334		334	0	27,586	0	0	0	80	.04/01/2043	1
3128M9-PD-8	FHLMC Pool G07320 MBS 3.500% 04/01/43		02/01/2014	Paydown		13, 110	13,110	12,950	12,951	0	159	0	159	0	13,110	0	0	0	76	.04/01/2043	1
3128M9-PD-8	FHLMC Pool G07320 MBS 3.500% 04/01/43		03/01/2014	Paydown		12,974	12,974	12,816	12,817	0	157	0	157	0	12,974	0	0	0	114	04/01/2043	1
3128MB-3H-8	FHLMC Pool G13300 MBS 4.500% 05/01/23		01/01/2014	Paydown		210	210	217	216	٥ـــــــ	(6	)0	(6)		210	0	ļ	0	1	05/01/2023	1
3128MB-3H-8	FHLMC Pool G13300 MBS 4.500% 05/01/23		02/01/2014	Paydown		244	244	252	251	ļō	(7		(7)		244	ō	ļō	ļō	2	05/01/2023	1
3128MB-3H-8 3128MB-5B-9	FHLMC Pool G13300 MBS		03/01/2014 01/01/2014	Paydown		179 2,814	179 2,814	185 2,903	184	0	(5 (76		(5)		179 2,814	0	10		2	05/01/2023 11/01/2023	1
3128MB-5B-9	FHLMC Pool G13342 MBS 4.500% 11/01/23		02/01/2014	Paydown		2,813	2,813	2,903	2,890	n	(76		(76)	n	2,813	n	n	n	21	11/01/2023	1
3128MB-5B-9	FHLMC Pool G13342 MBS 4.500% 11/01/23		03/01/2014	Paydown		2,276	2,276	2,348	2,338	0	(62		(62)	0	2,276	0	0	0	26	.11/01/2023	1
3128MB-DM-6	FHLMC Pool G12608 MBS 5.000% 04/01/22		01/01/2014	Paydown		14,293	14,293	14,089	14, 122	0	171	0	171	0	14,293	0	0	0	60	.04/01/2022	1
3128MB-DM-6	FHLMC Pool G12608 MBS 5.000% 04/01/22		02/01/2014	Paydown		26,933	26,933	26,547	26,610	0	322		322	0	26,933	0	0	0	224	_04/01/2022	1
3128MB-DM-6	FHLMC Pool G12608 MBS 5.000% 04/01/22		03/01/2014	Paydown		22,374	22,374	22,054	22, 106	0	268		268	0	22,374	0	0	0	280	04/01/2022	1
3128MB-DN-4	FHLMC Pool G12609 MBS 5.500% 04/01/22		01/01/2014	Paydown		21,493	21,493	21,534	21,517	0	(24		(24)	0	21,493	0	0	0	99	.04/01/2022	1
3128MB-DN-4	FHLMC Pool G12609 MBS 5.500% 04/01/22		02/01/2014	Paydown		18,038	18,038	18,072	18,058	0	(20		(20)		18,038	0	0	0	165	.04/01/2022	1
3128MB-DN-4 3128MB-GS-0	FHLMC Pool G12609 MBS 5.500% 04/01/22 FHLMC Pool G12709 MBS 5.000% 07/01/22		03/01/2014 01/01/2014	Paydown		21,733 1,919	21,733 1,919	21,773 1,947	21,757		(24		(24)		21,733 1,919	0			299 8	_04/01/2022 _07/01/2022	1
3128MB-GS-0	FHLMC Pool G12709 MBS 5.000% 07/01/22		02/01/2014	Paydown		1,612	1,612	1,635	1,941 1,630	0	(22		(22)		1,612		o		13	07/01/2022	1
3128MB-GS-0	FHLMC Pool G12709 MBS 5.000% 07/01/22		03/01/2014	Paydown		1,415	1,415	1,435	1,431	0	(16		(16)		1,415	0	0	0	18	.07/01/2022	1
3128MB-MP-9	FHLMC Pool G12866 MBS 4.500% 10/01/22		01/01/2014	Paydown		1,689	1,689	1,742	1,734	0	(45		(45)		1,689	0	0	0	6	_10/01/2022	1
3128MB-MP-9	FHLMC Pool G12866 MBS 4.500% 10/01/22		02/01/2014	Paydown		1,586	1,586	1,635	1,627	0	(42		(42)		1,586	0	0	0	12	_10/01/2022	1
3128MB-MP-9	FHLMC Pool G12866 MBS 4.500% 10/01/22		03/01/2014	Paydown		2,204	2,204	2,274	2,263	0	(58		(58)	0	2,204	0	0	0	25	10/01/2022	1
3128MB-PY-7	FHLMC Pool G12939 MBS 5.000% 01/01/23		01/01/2014	Paydown		142	142	144	144	0	(2	0	(2)	0	142	0	0	0	1	.01/01/2023	1
3128MB-PY-7	FHLMC Pool G12939 MBS 5.000% 01/01/23		02/01/2014	Paydown		241	241	244	244	0	(3	0	(3)	0	241	0	0	0	2	.01/01/2023	1
3128MB-PY-7	FHLMC Pool G12939 MBS 5.000% 01/01/23		03/01/2014	Paydown		117 2,137	117	119 2,204	118 2, 194	ļ	(1		(1)	0	117	0	0			01/01/2023	1
3128MB-US-4 3128MB-US-4	FHLMC Pool G13093 MBS		01/01/2014	Paydown		2.389	2, 137 2, 389	2,204	2, 194		(57		(57)		2, 137 2,389				18	04/01/2023 .04/01/2023	1
3128MB-US-4	FHLMC Pool G13093 MBS 4.500% 04/01/23		03/01/2014	Paydown		1,715	1,715	1,769	1,761	0	(04		(46)		1,715	0	0	0	19	.04/01/2023	1
3128MB-V5-3	FHLMC Pool G13136 MBS 4.500% 05/01/23		_01/01/2014 _	Paydown		7,375	7,375	7,547	7,520	0	(145		(145)		7,375	0	0	0	28	05/01/2023	1
3128MB-V5-3	FHLMC Pool G13136 MBS 4.500% 05/01/23		02/01/2014	Paydown		5,834	5,834	5,970	5,949	0	(115	0	(115)	0	5,834	0	0	0	44	05/01/2023	1
3128MB-V5-3	FHLMC Pool G13136 MBS 4.500% 05/01/23		03/01/2014	Paydown		5,411	5,411	5,537	5,517	0	( 106		(106)		5,411	0	0	0	61	.05/01/2023	1
3128MB-YT-8	FHLMC Pool G13222 MBS 4.500% 06/01/23		01/01/2014	Paydown		7, 190	7 , 190	7,416	7,382	0	( 192		(192)		7 , 190	0	0	0	27	.06/01/2023	1
3128MB-YT-8	FHLMC Pool G13222 MBS 4.500% 06/01/23		02/01/2014	Paydown		2,219	2,219	2,289	2,278	0	(59		(59)	0	2,219	0	0	0	17	06/01/2023	1
3128MB-YT-8 3128MB-ZM-2	FHLMC Pool G13222 MBS 4.500% 06/01/23 FHLMC Pool G13248 MBS 5.000% 07/01/23		03/01/2014	Paydown		2,002 9,927	2,002 9,927	2,065 9,863	2,056 9,869	0	(54	,	(54)	0	2,002 9,927	0	0	ļ0	23	06/01/2023 07/01/2023	1
3128MB-ZM-2	FHLMC Pool G13248 MBS 5.000% 07/01/23 FHLMC Pool G13248 MBS 5.000% 07/01/23		01/01/2014	Paydown			9,927	9,863	9,869			0		0 n	9,927	0	0	0	41	.07/01/2023	1
3128MB-ZM-2	FHLMC Pool G13248 MBS 5.000% 07/01/23		03/01/2014	Paydown		7,870	7,870	7,819	7,824	0	46	0	46	0	7,870	n	0	0	98	.07/01/2023	1
3128MC-DQ-5	FHLMC Pool G13511 MBS 4.500% 04/01/24		01/01/2014	Paydown		34,394	34,394	35,322	35, 194	0	(800		(800)	0	34,394	0	0	0	129	.04/01/2024	1
3128MC-DQ-5	FHLMC Pool G13511 MBS 4.500% 04/01/24		02/01/2014	Paydown		30,444	30,444	31,266	31, 152	0	(709	0	(709)	0	30,444	0	0	0	228	.04/01/2024	1
3128MC-DQ-5	FHLMC Pool G13511 MBS 4.500% 04/01/24		03/01/2014	Paydown		26,252	26,252	26,960	26,863	0	(611		(611)	0	26,252	0	0	0	295	.04/01/2024	1
3128MC-JP-1	FHLMC Pool G13670 MBS 5.000% 12/01/21		01/01/2014	Paydown		22,240	22,240	23,509	23,257	0	(1,017		(1,017)	0	22,240	0	0	0	93	_12/01/2021	1
3128MC-JP-1	FHLMC Pool G13670 MBS 5.000% 12/01/21	-	02/01/2014	Paydown	}	23,620	23,620	24,967	24,700	0	(1,080		(1,080)	ō	23,620	ō	Fō	ļō	197	12/01/2021	1
3128MC-JP-1 3128MC-ZL-2	FHLMC Pool G13670 MBS 5.000% 12/01/21 FHLMC Pool G14147 MBS 4.000% 05/01/26		03/01/2014 01/01/2014	Paydown		26,917 31,418	26,917 31,418	28,452 33,014	28,148	0	(1,231		(1,231)	0	26,917 31,418	0	l0	ļ0	336	12/01/2021	1
3128MC-ZL-2	FHLMC Pool G14147 MBS 4.000% 05/01/26		01/01/2014	Paydown		29,045	29,045	33,014	32,863	0	(1,445		(1,445)	n	1,41829,045	u	n	n	194	05/01/2026	1
3128MC-ZL-2	FHLMC Pool G14147 MBS 4.000% 05/01/26		03/01/2014	Paydown		16,712	16,712	17,561	17,481	0	(769		(769)	0	16,712	0	0	0	167	_05/01/2026	1
3128MD-BB-8	FHLMC Pool G14334 MBS 3.500% 12/01/26		01/01/2014	Paydown		49,589	49,589	52,245	52,078	0	(2,489		(2,489)	0	49,589	0	0	0	145	12/01/2026	1
3128MD-BB-8	FHLMC Pool G14334 MBS 3.500% 12/01/26		02/01/2014	Paydown		8,469	8,469	8,922	8,894	0	( 425	0	(425)	0	8,469	0	0	0	49	12/01/2026	1
3128MD-BB-8	FHLMC Pool G14334 MBS 3.500% 12/01/26		03/01/2014	Paydown		8,875	8,875	9,350	9,320	0	(445		(445)	0	8,875	0	0	0	78	12/01/2026	1
3128MD-BR-3	FHLMC Pool G14348 MBS 4.000% 10/01/26		01/01/2014	Paydown		220,641	220,641	236,052	235, 123	0	(14,482		(14,482)	0	220,641	0	0	0		. 10/01/2026	1
3128MD-BR-3	FHLMC Pool G14348 MBS 4.000% 10/01/26	-	02/01/2014	Paydown	}	213,649	213,649	228,571	227,672	0	(14,023		(14,023)	ō	213,649	0	Fō	łō	1,424	. 10/01/2026	1
3128MD-BR-3 3128MD-KT-9	FHLMC Pool G14348 MBS		03/01/2014 01/01/2014	Paydown		148,345 27,993	148,345 27,993	158,706 29,296	158,082	0	(9,737		(9,737)	0	148,345	0	10		1,483 58	. 10/01/2026 . 11/01/2027	1
	FHLMC Pool G14606 MBS 2.500% 11/01/27		01/01/2014			27,993	27,993	29,296	29,230	n	(1,237		(1,237)	n	27,993	0	n	n	58	.11/01/2027	1
OILOND IN O	100. 014000 mb0 E.000% 11/01/21	1	V I/ V I/ EV IT				, نو			0	\ 1,201	,			,,000	L	u	L	00		*

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or C	Otherwise I	Disposed of	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
											_	Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange			Stock	Con-	Market
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-	<b>5</b>	For-		Name	Shares of	Consid-	<b>5</b>	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3128MD-KT-9 3128MD-KT-9	FHLMC Pool G14606 MBS 2.500% 11/01/27 FHLMC Pool G14606 MBS 2.500% 11/01/27		02/01/2014 02/01/2014	Paydown		22,836	22,836	23,899 23,899	23,845 23,845	٥ا	(1,009)	L	(1,009)		22,836 22,836	0	0	0	95 95	11/01/2027 11/01/2027	1
3128MD-KT-9	FHLMC Pool G14606 MBS 2.500% 11/01/27		03/01/2014	Paydown		21,904	21,904	22,924	22,872	0	(1,009)	0	(1,009)	0	21,904	0	0	0	137	11/01/2027	1
3128MD-KT-9	FHLMC Pool G14606 MBS 2.500% 11/01/27		03/01/2014	Paydown		21,904	21,904	22,924	22,872	0	(968)	0	(968)	0	21,904	0	0	0	137	_11/01/2027 _	1
3128MD-L6-8	FHLMC Pool G14649 MBS 2.500% 01/01/28		01/01/2014	Paydown		43,852	43,852	45,873	45,777	0	(1,926)	0	(1,926)	00	43,852	0	0	0	91	01/01/2028	1
3128MD-L6-8	FHLMC Pool G14649 MBS 2.500% 01/01/28		02/01/2014	Paydown		32,842	32,842	34,356	34,284	0	(1,442)	0	(1,442)	0	32,842	0	0	0	137	01/01/2028	1
3128MD-L6-8 3128MD-M7-5	FHLMC Pool G14649 MBS 2.500% 01/01/28 FHLMC Pool G1682 MBS 2.500% 02/01/28		03/01/2014	Paydown Paydown		35,091 18.162	35,091 18,162	36,708 18.844	36,632 18.817		(1,541)	0	(1,541) (654)		35,091 18,162	0	0	0	219	01/01/2028 02/01/2028	1
3128MD-M7-5	FHLMC Pool G1682 MBS 2.500% 02/01/28		01/01/2014	Paydown		23,611	23,611	24,497	24,462	0	(850)	0	(850)	0	23,611	0	0	0	49	02/01/2028	1
3128MD-M7-5	FHLMC Pool G1682 MBS 2.500% 02/01/28		02/01/2014	Paydown		15,629	15,629	16,215	16, 192	0	(563)	0	(563)	0	15,629	0	0	0	65	02/01/2028	1
3128MD-M7-5	FHLMC Pool G1682 MBS 2.500% 02/01/28		02/01/2014	Paydown		20,318	20,318	21,080	21,050	0	(732)	0	(732)	0	20,318	0	0	0	85	02/01/2028	1
3128MD-M7-5 3128MD-M7-5	FHLMC Pool G1682 MBS 2.500% 02/01/28 FHLMC Pool G1682 MBS 2.500% 02/01/28		03/01/2014 03/01/2014	Paydown		16,241 21,113	16,241 21,113	16,850 21,905	16,826 21,874	ļ	(585)		(585)		16,241 21,113	0		0	102	02/01/2028 02/01/2028	1
3128MJ-N7-5	FHLMC Pool G08537 MBS		01/01/2014	Paydown		21,113	21,113	27.089	21,874		1,300	n	1.300	0	21,113	0			71	07/01/2028 07/01/2043	1
3128MJ-S3-5	FHLMC Pool G08537 MBS 3.000% 07/01/43		02/01/2014	Paydown		23,627	23,627	22,542	22,545	0	1,082	0	1,082	0	23,627	0	0	0	118	07/01/2043	1
3128MJ-S3-5	FHLMC Pool G08537 MBS 3.000% 07/01/43		03/01/2014	Paydown		30,766	30,766	29,352	29,357	0	1,409	0	1,409	0	30,766	0	0	0	231	07/01/2043	1
3128MJ-S3-5	FHLMC Pool G08537 MBS 3.000% 07/01/43		03/19/2014	RBS Securities		8,523,748	8,812,210	8,407,399	8,408,713	0	629	0	629	0	8,409,342	0	114,406	114,406	82,982	07/01/2043	1
3128MJ-SK-7	FHLMC Pool G08521 MBS 3.000% 01/01/43		01/01/2014	Paydown		30,517	30,517	31,395	31,378	0	(861)	0	(861)	0	30,517 24,222	0	0	0	76	01/01/2043	1
3128MJ-SK-7 3128MJ-SK-7	FHLMC Pool G08521 MBS 3.000% 01/01/43 FHLMC Pool G08521 MBS 3.000% 01/01/43		02/01/2014 03/01/2014	Paydown		24,222	24,222 25,339	24,918 26,068	24,905 26,054		(683)	n	(683)		25,339	0	0	0	121	01/01/2043 01/01/2043	1
3128MJ-SP-6	FHLMC Pool G08525 MBS 3.000% 05/01/43		01/01/2014	Paydown		7.091	7.091	7.116	7.116	0	(25)		(25)	0	7.091	0	0	0	18	05/01/2043	1
3128MJ-SP-6	FHLMC Pool G08525 MBS 3.000% 05/01/43		02/01/2014	Paydown		7,085	7,085	7,111	7,110	0	(25)	0	(25)	0	7,085	0	0	0	35	05/01/2043	1
3128MJ-SP-6	FHLMC Pool G08525 MBS 3.000% 05/01/43		03/01/2014	Paydown		7,273	7,273	7,299	7,298	0	(26)	0	(26)	0	7,273	0	0	0	55	05/01/2043	1
3128MJ-SS-0 3128MJ-SS-0	FHLMC Pool G08528 MBS 3.000% 04/01/43 FHLMC Pool G08528 MBS 3.000% 04/01/43		01/01/2014	Paydown		25,406 50,812	25,406 50,812	24,722 49,445	24,729 49,458	0	677 1,355	0	677	0	25,406 50,812	0	0	0	64	04/01/2043 04/01/2043	1
3128MJ-SS-0	FHLMC Pool G08528 MBS 3.000% 04/01/43		02/01/2014	Paydown		23,748	23,748	49,443	49,436	0	633	n	633	0	23,748	0	0	0	119	04/01/2043 04/01/2043	1
3128MJ-SS-0	FHLMC Pool G08528 MBS 3.000% 04/01/43		02/01/2014	Paydown		47,497	47,497	46,218	46,231	0	1,266	0	1,266	0	47,497	0	0	0	237	04/01/2043	1
3128MJ-SS-0	FHLMC Pool G08528 MBS 3.000% 04/01/43		03/01/2014	Paydown		22, 188	22, 188	21,591	21,597	0	591	0	591	0	22, 188	0	0	0	166	04/01/2043	1
3128MJ-SS-0	FHLMC Pool G08528 MBS 3.000% 04/01/43		03/01/2014	Paydown		44,376	44,376	43, 182	43, 193	0	1, 183	0	1, 183	0	44,376	0	0	0	333	04/01/2043	1
3128MM-AT-0 3128MM-AT-0	FHLMC Pool G18017 MBS 5.500% 10/01/19 FHLMC Pool G18017 MBS 5.500% 10/01/19		01/01/2014 02/01/2014	Paydown		24,468 28,920	24,468	25,265 29,862	24,922 29,456	٥ا	(453)	L	(453)		24,468 28,920	0	0	0	112	10/01/2019 10/01/2019	1
3128MM-AT-0	FHLMC Pool G18017 MBS 5.500% 10/01/19		03/01/2014	Paydown		18,355	18,355	18,953	18,695	0	(340)	0	(340)	0	18,355	0	0	0	252	10/01/2019	1
3128MM-BP-7	FHLMC Pool G18045 MBS 5.000% 03/01/20		_01/01/2014	Paydown		101,854	101,854	108,825	106,960	0	(5, 106)	0	(5, 106)	0	101,854	0	0	0	424	03/01/2020	1
3128MM-BP-7	FHLMC Pool G18045 MBS 5.000% 03/01/20		02/01/2014	Paydown		73,369	73,369	78,390	77,047	0	(3,678)	0	(3,678)	00	73,369	0	0	0	611	D3/01/2020	1
3128MM-BP-7	FHLMC Pool G18045 MBS 5.000% 03/01/20		03/01/2014	Paydown		67,294	67,294	71,900	70,668	0	(3,373)	0	(3,373)	0	67,294	0	0	0	841	03/01/2020	1
3128MM-BQ-5 3128MM-BQ-5	FHLMC Pool G18046 MBS 5.500% 03/01/20 FHLMC Pool G18046 MBS 5.500% 03/01/20		01/01/2014	Paydown Paydown		29,800 37,230	29,800 37,230	30,587 38.213	30,260	u	(460) (574)	0	(460) (574)		29,800 37,230	0	0	0	137	03/01/2020 03/01/2020	1
3128MM-BQ-5	FHLMC Pool G18046 MBS 5.500% 03/01/20		03/01/2014	Paydown		35,606	35,606		36,155		(549)	0	(549)	0	35,606	0	0	0	490	03/01/2020	1
3128MM-C3-5	FHLMC Pool G18089 MBS 5.000% 12/01/20		01/01/2014	Paydown		9,782	9,782	9,714	9,728	0	54	0	54	0	9,782	0	0	0	41	12/01/2020	1
3128MM-C3-5	FHLMC Pool G18089 MBS 5.000% 12/01/20		02/01/2014	Paydown		4,898	4,898	4,864	4,871	0	27	0	27	0	4,898	0	0	0	41	12/01/2020	1
3128MM-C3-5 3128MM-F6-5	FHLMC Pool G18089 MBS 5.000% 12/01/20 FHLMC Pool G18188 MBS 4.500% 04/01/22		03/01/2014 01/01/2014	Paydown		4,916 113	4,916 113	4,881 116	4,889 115	ļ	27		27		4,916 113	0	ļ	0	61	12/01/2020 04/01/2022	1
3128MM-F6-5	FHLMC Pool G18188 MBS 4.500% 04/01/22		02/01/2014	Paydown		339	339	349	347	0	(8)	0	(8)	0	339	0	0		3	04/01/2022	1
3128MM-F6-5	FHLMC Pool G18188 MBS 4.500% 04/01/22		03/01/2014	Paydown		715	715		732	0	(17)	0	(17)		715	0	0	0	8	04/01/2022	1
3128MM-FK-4	FHLMC Pool G18169 MBS 5.500% 02/01/22		01/01/2014	Paydown		988	988	992	990	0	(2)	0	(2)	0	988	0	0	0	5	02/01/2022	1
3128MM-FK-4	FHLMC Pool G18169 MBS 5.500% 02/01/22		02/01/2014	Paydown		300	300	301	300	o	(1)	0	(1)		300	0	0	0	3	02/01/2022	1
3128MM-FK-4 3128MM-FS-7	FHLMC Pool G18169 MBS 5.500% 02/01/22 FHLMC Pool G18176 MBS 5.000% 04/01/22		03/01/2014 01/01/2014	Paydown		955 1,330	955 1,330	958 1,349	957 1,345	ļō	(2)		(2)		955 1,330	0	ō	·0	13	02/01/2022 04/01/2022	1
3128MM-FS-7	FHLMC Pool G18176 MBS 5.000% 04/01/22 FHLMC Pool G18176 MBS 5.000% 04/01/22		01/01/2014	Paydown			974	988		h	(11)	0	(15)		1,330	0	o	0	b	04/01/2022 04/01/2022	1
3128MM-FS-7	FHLMC Pool G18176 MBS 5.000% 04/01/22		03/01/2014	Paydown		712	712	722		0	(8)	0	(8)		712	0	0	0	9	04/01/2022	1
3128MM-FT-5	FHLMC Pool G18177 MBS 4.500% 02/01/22		01/01/2014	Paydown		668	668	689	684	0	(16)	0	(16)		668	0	0	0	3	02/01/2022	1
3128MM-FT-5	FHLMC Pool G18177 MBS 4.500% 02/01/22		02/01/2014	Paydown		329	329	339	337	0	(8)	0	(8)	0	329	0	0	0	2	02/01/2022	1
3128MM-FT-5 3128MM-H5-5	FHLMC Pool G18177 MBS 4.500% 02/01/22 FHLMC Pool G18251 MBS 5.000% 05/01/23		03/01/2014 01/01/2014	Paydown		316 486	316 486	326 483	324	0	(7)	<u>0</u>	(7)	·  0	316 486	0	0	0	4	02/01/2022 05/01/2023	1
3128MM-H5-5	FHLMC Pool G18251 MBS 5.000% 05/01/23 FHLMC Pool G18251 MBS 5.000% 05/01/23		01/01/2014	Paydown		310	310	308		ļ	3	<u>0</u>	3	<u>0</u>	310	U		0	2	05/01/2023 05/01/2023	1
3128MM-H5-5	FHLMC Pool G18251 MBS 5.000% 05/01/23		03/01/2014	Paydown		289	289	287	288	0	2	0	2	0	289	0	0	0	4	05/01/2023	1
3128MM-HX-4	FHLMC Pool G18245 MBS 4.500% 03/01/23		01/01/2014	Paydown		562	562	580	577	0	(15)	0	(15)	0	562	0	0	0	2	_03/01/2023	1
3128MM-HX-4	FHLMC Pool G18245 MBS 4.500% 03/01/23		02/01/2014	Paydown		318	318	328	326	0	(8)	0	(8)	0	318	0	0	0	2	_03/01/2023	1

			Sho	w All Long-Term B	onds and Sto	ck Sold, Red	deemed or 0	Otherwise [	Disposed of	of During th	ne Current	t Quarter							
1	2	3 4	5	6 7	8	9	10	Ch		ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
								11	12	13	14	15							
											Total	Total							NAIC
										Current	Change in								Desig-
									_	Year's	Book/	Exchange	Book/				Bond		nation
							Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
OLIOID.							Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Stock		Market
CUSIP		F		mber of			Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
Ident-	B d. f	For- Disposa		ares of Consid-	D. W.	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received		dicator
ification	Description	eign Date		Stock eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3128MM-HX-4 3128MM-HY-2	FHLMC Pool G18245 MBS 4.500% 03/01/23 FHLMC Pool G18246 MBS 4.500% 04/01/23			273	273	281	280		(7)	0	(90	)0	273	0	0		3	03/01/2023 1. 04/01/2023 1.	1
3128MM-HY-2	FHLMC Pool G18246 MBS 4.500% 04/01/23			2,214	2,214	2,284	2,273	0	(59)	0	(59		2,214	0	0	0	17	04/01/2023 1	1
3128MM-HY-2	FHLMC Pool G18246 MBS 4.500% 04/01/23			2, 159	2, 159	2,227	2,216	0	(57)	0	(57		2,159	0	0	0	24	_04/01/20231	1
3128MM-JJ-3	FHLMC Pool G18264 MBS 5.000% 07/01/23			4,932	4,932	4,900	4,903	0	28	0	28	0	4,932	0	0	0	21	07/01/2023 1.	1
3128MM-JJ-3 3128MM-JJ-3	FHLMC Pool G18264 MBS 5.000% 07/01/23 FHLMC Pool G18264 MBS 5.000% 07/01/23			1,727 1,426	1,727 1,426	1,716 1,417	1,717 1,418	0	10	0	10	0	1,727 1,426	0	0	0	14	07/01/2023 1. 07/01/2023 1.	1
3128MM-JS-3	FHLMC Pool G18272 MBS 5.000% 07/01/23	01/01/2014		2.165	2, 165	2, 151	2, 153	0		0	13	0	2,165	0	0	0	9	09/01/2023 1	1
3128MM-JS-3	FHLMC Pool G18272 MBS 5.000% 09/01/23			1,386	1,386	1,377	1,378	0	8	0	8	0	1,386	0	0	0	12	09/01/2023 1	1
3128MM-JS-3	FHLMC Pool G18272 MBS 5.000% 09/01/23			1,467	1,467	1,458	1,459	0	9	0	9	0	1,467	0	0	0	18	09/01/2023 1	1
3128MM-KR-3	FHLMC Pool G18303 MBS 4.500% 03/01/24			68,834	68,834	70,437	70,209	0	(1,375)	0	(1,375)		68,834	0	0	0	258	03/01/2024 1	1
3128MM-KR-3 3128MM-KR-3	FHLMC Pool G18303 MBS 4.500% 03/01/24 FHLMC Pool G18303 MBS 4.500% 03/01/24			56,528	56,528 53,062	57,844 54,298	57,657 54,122		(1,129) (1,060)	0	(1,129)		56,528 53,062		0		424 597	03/01/2024 1. 03/01/2024 1.	1
3128PB-2E-3	FHLMC Pool J00773 MBS 5.000% 12/01/20				133	34,296	132	0	(1,000)	0	1,000	0	133	0	0	0		12/01/2020 1	1
3128PB-2E-3	FHLMC Pool J00773 MBS 5.000% 12/01/20			304	304	302		0	2	0	2	0	304	0	0	0	3	12/01/2020 1	1
3128PB-2E-3	FHLMC Pool J00773 MBS 5.000% 12/01/20			553	553	549	550	0	3	0	3	0	553	0	0	0	7	12/01/2020 1	1
3128PB-3Q-5	FHLMC Pool J00807 MBS 5.000% 12/01/20			22	22	22	22	٥	0	0	0	0	22	0	0	0	0	12/01/2020 1	1
3128PB-3Q-5 3128PB-3Q-5	FHLMC Pool J00807 MBS 5.000% 12/01/20 FHLMC Pool J00807 MBS 5.000% 12/01/20			22	22	22	22		0	0	0	0	22	0	0			12/01/2020 1. 12/01/2020 1.	1
3128PB-4Y-7	FHLMC Pool J00839 MBS 5.000% 12/01/20			316	316	314	314	0	2	0	2	0	316	0	0	0	1	12/01/2020 1	1
3128PB-4Y-7	FHLMC Pool J00839 MBS 5.000% 12/01/20			317	317	315	315	0	2	0	2	0	317	0	0	0	3	12/01/2020 1	1
3128PB-4Y-7	FHLMC Pool J00839 MBS 5.000% 12/01/20	03/01/2014		319	319	316	317	0	2	0	2	0	319	0	0	0	4	12/01/2020 1.	1
3128PB-LH-5	FHLMC Pool J00328 MBS 5.000% 11/01/20			1,228	1,228	1,219	1,221	0	7 61	0	7	0	1,228	0	0	0	5	11/01/2020 1	1
3128PB-LH-5 3128PB-LH-5	FHLMC Pool J00328 MBS 5.000% 11/01/20 FHLMC Pool J00328 MBS 5.000% 11/01/20	02/01/2014		10,990	10,990 1,093	10,913 1,085	10,929 1,087	u	الأ	0	bl	0	10,990	٠	0		92 1/l	11/01/2020 1 11/01/2020 1	1
3128PB-LP-7	FHLMC Pool J00334 MBS 5.000% 11/01/20			31	31	31	31	0	0	0	0	0	31	0	0	0	0	11/01/2020 1	1
3128PB-LP-7	FHLMC Pool J00334 MBS 5.000% 11/01/20			32	32	32	32	0	0	0	0	0	32	0	0	0	0	11/01/2020 1	1
3128PB-LP-7	FHLMC Pool J00334 MBS 5.000% 11/01/20			290	290	288	289	0	2	0	2	0	290	0	0	0	4	11/01/2020 1	1
3128PB-PQ-1	FHLMC Pool J00431 MBS 5.000% 11/01/20			34	34	34	34	0	0	0	0	0	34	0	0	0	0	11/01/2020 1	1
3128PB-PQ-1 3128PB-PQ-1	FHLMC Pool J00431 MBS 5.000% 11/01/20 FHLMC Pool J00431 MBS 5.000% 11/01/20			34	34	33	34 34		٠		u		34	٠			ν	11/01/2020 1. 11/01/2020 1.	11
3128PC-ER-9	FHLMC Pool J01044 MBS 5.000% 01/01/21				724	719		0	4	0	4	0		0	0	0		_01/01/2021 _ 1	1
3128PC-ER-9	FHLMC Pool J01044 MBS 5.000% 01/01/21		1 Paydown	719	719	714	715	0	4	0	4	0	719	0	0	0	6	_01/01/2021 1	1
3128PC-ER-9	FHLMC Pool J01044 MBS 5.000% 01/01/21			731	731	726	727	0	4	0	4	0	731	0	0	0	9	01/01/2021 1	1
3128PC-ES-7	FHLMC Pool J01045 MBS 5.000% 01/01/21			419	419	416	416	0	2	0	2	0	419	0	0	0	2	01/01/2021 1	1
3128PC-ES-7 3128PC-ES-7	FHLMC Pool J01045 MBS 5.000% 01/01/21 FHLMC Pool J01045 MBS 5.000% 01/01/21	02/01/2014		422	422 424	419 421	420 422	u	2	0	2	0	422 424	0	0		<del></del>	01/01/2021 1 .01/01/2021 1	1
3128PC-F8-0	FHLMC Pool J01091 MBS 5.000% 01/01/21		1 Paydown	547	547	543	544	0	3	0	3	0	547	0	0	0	2	02/01/2021 1	1
3128PC-F8-0	FHLMC Pool J01091 MBS 5.000% 02/01/21			550	550	546	547	0	3	0	3	0	550	0	0	0	5	02/01/2021 1	1
3128PC-F8-0	FHLMC Pool J01091 MBS 5.000% 02/01/21			552	552	548	549	0	3	0	3	0	552	0	0	0	7	02/01/2021 1	1
3128PC-JA-1 3128PC-JA-1	FHLMC Pool J01157 MBS 5.000% 02/01/21 FHLMC Pool J01157 MBS 5.000% 02/01/21			503	503 505	499 502	500 502		3		3	0	503 505	0	0		2	02/01/2021 1. 02/01/2021 1.	1
3128PC-JA-1	FHLMC Pool J01157 MBS 5.000% 02/01/21			507	507	504	504	0	3	0	3	0	507	0	0	0	6	02/01/2021 1.	1
3128PC-JC-7	FHLMC Pool J01159 MBS 5.000% 02/01/21			398	398	395		0	2	0	2	0	398	0	0	0	2	02/01/2021 1	1
3128PC-JC-7	FHLMC Pool J01159 MBS 5.000% 02/01/21			400	400	397	397	0	2	0	2	0	400	0	0	0	3	02/01/2021 1	1
3128PC-JC-7	FHLMC Pool J01159 MBS 5.000% 02/01/21			402	402	399	399	Ω	2	<u>0</u>	2	0	402	0	o	ō	5	02/01/2021 1	1
3128PC-JR-4 3128PC-JR-4	FHLMC Pool J01172 MBS 5.000% 02/01/21 FHLMC Pool J01172 MBS 5.000% 02/01/21			773	773		769 1,071	0	4	0	4	0	773 1,076	0	0	0	3	02/01/2021 1. 02/01/2021 1.	1
3128PC-JR-4	FHLMC Pool J01172 MBS 5.000% 02/01/21	03/01/2014			747	742	743	n		0 n	4	0	747		0	n	9	02/01/2021 1	1
3128PC-LL-4	FHLMC Pool J01231 MBS 5.000% 02/01/21			97	97	97	97	0	1	0	1	0	97	0	0	0		02/01/2021 1	1
3128PC-LL-4	FHLMC Pool J01231 MBS 5.000% 02/01/21		1 Paydown	97	97	96	96		1	0	1	0	97	0	0	0	1	02/01/2021 1	1
3128PC-LL-4	FHLMC Pool J01231 MBS 5.000% 02/01/21			99	99	98	99	0	1	0	1	0	99	0	0	0		02/01/2021 1	1
3128PD-4W-7 3128PD-4W-7	FHLMC Pool J02637 MBS 5.000% 10/01/20 FHLMC Pool J02637 MBS 5.000% 10/01/20			3,421 1.391	3,421 1,391	3,397 1,382	3,402 1,384	0	19	0	19	0	3,421 1,391	0	0	0	14	10/01/2020 1. 10/01/2020 1.	1
3128PD-4W-7	FHLMC Pool J02637 MBS 5.000% 10/01/20			3,266	3,266	3,244	3,249	n		n	18	n	3,266	 n	n	n	41	10/01/2020 1	1
3128PD-5C-0	FHLMC Pool J02643 MBS 5.000% 10/01/20		1 Paydown		765	759	761	0	4	0	4	0		0	0	0	3	10/01/2020 1.	1
3128PD-5C-0	FHLMC Pool J02643 MBS 5.000% 10/01/20		1 Paydown	768	768	763	764	0	4	0	4	0	768	0	0	0	6	10/01/2020 1	1
3128PD-5C-0	FHLMC Pool J02643 MBS 5.000% 10/01/20		Paydown	775	775	769	771	0	4	0	4	0	775	0	0	0	10	10/01/2020 1	1

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or 0	Otherwise I	Disposed o	of During tl	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying V	alue	16	17	18	19	20	21	22
										11	12	13	14	15							1
													Total	Total							NAIC
												Current	Change in	n Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Stock	Con-	Market
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	<ul> <li>Carrying</li> </ul>	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3128PD-YG-9	FHLMC Pool J02511 MBS 5.000% 09/01/20		01/01/2014 .	Paydown		1,553	1,553	1,542	1,545	0	8	0	8	0	1,553	0	0	0	6	09/01/2020	1
3128PD-YG-9 3128PD-YG-9	FHLMC Pool J02511 MBS 5.000% 09/01/20 FHLMC Pool J02511 MBS 5.000% 09/01/20		02/01/2014 .	Paydown Paydown		1,154 2,271	1,154 2,271	1,146 2,255	1, 148 2, 259	0		0		0	1, 154 2,271	0	0	0	10	09/01/2020	1
3128PE-DA-3	FHLMC Pool J02797 MBS 5.000% 09/01/20		01/01/2014 .	Paydown		770		765		0	4	0	4	0	770	0	0	0	3	12/01/2020	'  1
3128PE-DA-3	FHLMC Pool J02797 MBS 5.000% 12/01/20		02/01/2014 .	Paydown		624	624	619	620	0	3	0	3	3	624	0	0	0	5	12/01/2020	1
3128PE-DA-3	FHLMC Pool J02797 MBS 5.000% 12/01/20		03/01/2014 .	Paydown		697	697	692	693	0	4	0	4	0	697	0	0	0	9	12/01/2020	1
3128PG-BS-1	FHLMC Pool J04549 MBS 4.500% 03/01/22		01/01/2014 .	Paydown		127	127	131	131	0	(3)	0	(3		127	0	0	0	0	03/01/2022	1
3128PG-BS-1	FHLMC Pool J04549 MBS 4.500% 03/01/22 FHLMC Pool J04549 MBS 4.500% 03/01/22	-	02/01/2014 .	Paydown	-	205	205 129	211	210 133	0	(5)	}0	(5		205	0	<u>0</u>	0	2	03/01/2022	  1
3128PH-N5-6	FHLMC Pool J05812 MBS 5.000% 03/01/22		01/01/2014 .	Paydown Paydown Paydown		714	714	709	710	n	(3)	n	4	,, L	714	n	n	n	3	01/01/2021	I
3128PH-N5-6	FHLMC Pool J05812 MBS 5.000% 01/01/21		02/01/2014 .	Paydown		756		751		0	4	0	4	0		0	0	0	6	01/01/2021	1
3128PH-N5-6	FHLMC Pool J05812 MBS 5.000% 01/01/21		03/01/2014 _	Paydown		719	719	714	715	0	4	0	4	0	719	0	0	0	9	01/01/2021	1
3128PJ-JR-9	FHLMC Pool J06572 MBS 5.000% 01/01/23	-	01/01/2014 .	Paydown	-	76,468	76,468	77,558	77,356		(888)	0	(888)		76,468	0	0	0	319	01/01/2023	1
3128PJ-JR-9 3128PJ-JR-9	FHLMC Pool J06572 MBS 5.000% 01/01/23 FHLMC Pool J06572 MBS 5.000% 01/01/23	-	02/01/2014 .	Paydown Paydown		5,755 4,633	5,755 4,633	5,837	5,821 4,687	ō	(67)	ļō	(67		5,755 4,633	0	ļō		48 58	01/01/2023	1
3128PJ-K2-2	FHLMC Pool J06572 MBS 5.000% 01/01/23 FHLMC Pool J06613 MBS 4.500% 12/01/22		01/01/2014 .	Paydown		4,633 51		4,699	4,687	0	(1)	n	(54		4,633	0	u	0		12/01/2023	L   1
3128PJ-K2-2	FHLMC Pool J06613 MBS 4.500% 12/01/22		02/01/2014	Paydown		727	727		747	0	(20)	0	(20		727	0	0	0	5	12/01/2022	'  1
3128PJ-K2-2	FHLMC Pool J06613 MBS 4.500% 12/01/22		03/01/2014 .	Paydown		35	35	36	36	0	(1)	0	(1	0	35	0	0	0	0	12/01/2022	1
3128PJ-Q7-5	FHLMC Pool J06778 MBS 5.000% 01/01/23		01/01/2014 .	Paydown		32,720	32,720	33, 186	33, 106	0	(386)	0	(386		32,720	0	0	0	136	01/01/2023	1
3128PJ-Q7-5	FHLMC Pool J06778 MBS 5.000% 01/01/23		02/01/2014 .	Paydown		2,944	2,944	2,986	2,979	0	(35)	0	(35		2,944	0	0	0	25	01/01/2023	1
3128PJ-Q7-5 3128PJ-QV-2	FHLMC Pool J06778 MBS 5.000% 01/01/23 FHLMC Pool J06768 MBS 5.000% 01/01/23		03/01/2014 .	Paydown Paydown		2,955 2,306	2,955 2,306	2,997 2,339	2,990 2,333	u	(35)	u	(35		2,955 2,306		u		37	01/01/2023	L    1
3128PJ-QV-2	FHLMC Pool J06768 MBS 5.000% 01/01/23		02/01/2014 .	Paydown		2,259	2,259	2,291	2,284	0	(26)	0	(26		2,259	0	0	0	19	01/01/2023	11
3128PJ-QV-2	FHLMC Pool J06768 MBS 5.000% 01/01/23		03/01/2014 _	Paydown		2,524	2,524	2,560	2,553	0	(29)	0	(29		2,524	0	0	0	32	01/01/2023	1
3128PJ-R3-3	FHLMC Pool J06806 MBS 5.000% 02/01/23		01/01/2014 _	Paydown		867	867	880	878	0	(10)	0	(10		867	0	0	0	4	_02/01/2023	1
3128PJ-R3-3 3128PJ-R3-3	FHLMC Pool J06806 MBS 5.000% 02/01/23 FHLMC Pool J06806 MBS 5.000% 02/01/23		02/01/2014 .	Paydown Paydown		874 875	874 875	886 888	884 886	0	(11)	L	(11		874 875	0	L	0		02/01/2023	1
3128PJ-R4-1	FHLMC Pool J06807 MBS 5.000% 02/01/23		.01/01/2014	Pavdown		646	646	655	653	0	(7)	0	(11		646	0	0	0	3	01/01/2023	I  1
3128PJ-R4-1	FHLMC Pool J06807 MBS 5.000% 01/01/23		_02/01/2014 _	Paydown		428	428	434	433	0	(5)	0	(5		428	0	0	0	4	01/01/2023	1
3128PJ-R4-1	FHLMC Pool J06807 MBS 5.000% 01/01/23		03/01/2014 .	Paydown		457	457	464	462	0	(5)	0	(5		457	0	0	0	6	01/01/2023	1
3128PJ-RC-3	FHLMC Pool J06783 MBS 5.000% 02/01/23		01/01/2014 .	Paydown		11,294	11,294	11,455	11,428	0	(134)	0	(134		11,294	0	0	0	47 18	02/01/2023	1
3128PJ-RC-3 3128PJ-RC-3	FHLMC Pool J06783 MBS 5.000% 02/01/23 FHLMC Pool J06783 MBS 5.000% 02/01/23		02/01/2014 . 03/01/2014 .	Paydown Paydown		2, 198 5, 721	2, 198 5,721	2,230 5,802	2,224 5,788		(26)	0	(26		2, 198 5,721	0	0		18 71	02/01/2023	  1
3128PJ-TN-7	FHLMC Pool J06857 MBS 5.000% 01/01/23		01/01/2014 .	Paydown		516	516	524	522	0	(6)	0	(6		516	0	0	0	2	01/01/2023	11
3128PJ-TN-7	FHLMC Pool J06857 MBS 5.000% 01/01/23		02/01/2014 .	Paydown		520	520	527	526	0	(6)	0			520	0	0	0	4	01/01/2023	1
3128PJ-TN-7	FHLMC Pool J06857 MBS 5.000% 01/01/23		03/01/2014 _	Paydown		534	534	542	541	0	(6)	0	(6		534	0	0	0	7	01/01/2023	1
3128PJ-UN-5	FHLMC Pool J06889 MBS 5.000% 02/01/23	-	01/01/2014 .	Paydown	-	3,639 3.735	3,639 3,735	3,691	3,683 3.780	ō	(44) (45)		(44		3,639 3,735	ļ0		ļ <sub>0</sub>	15	02/01/2023	1
3128PJ-UN-5	FHLMC Pool J06889 MBS 5.000% 02/01/23 FHLMC Pool J06889 MBS 5.000% 02/01/23	-	02/01/2014 .	Paydown Paydown Paydown	-	3,735 4.114	4,114	4, 173			(45)	0	(45		3,735	0	0		31	02/01/2023	L    1
3128PJ-UV-7	FHLMC Pool J06896 MBS 5.000% 02/01/23		01/01/2014 .	Paydown		217	217	220	220	0	(49)	0	(43		217	0	0	0	1	02/01/2023	1
3128PJ-UV-7	FHLMC Pool J06896 MBS 5.000% 02/01/23		02/01/2014 _	Paydown		725		735		0	(8)	0	(8	0	725	0	0	0	6	02/01/2023	1
3128PJ-UV-7	FHLMC Pool J06896 MBS 5.000% 02/01/23	-	03/01/2014 .	Paydown	-	233	233	237	236	0	(3)	0	(3		233	0	0	0	3	02/01/2023	1
3128PJ-V3-8 3128PJ-V3-8	FHLMC Pool J06934 MBS 5.000% 02/01/23 FHLMC Pool J06934 MBS 5.000% 02/01/23	-	01/01/2014 .	Paydown Paydown		6,533 2,959	6,533 2,959	6,626	6,612 2,995	ō	(79)	Fō	(79		6,533 2,959	0	Fō	0	27	02/01/2023	1
3128PJ-V3-8	FHLMC Pool J06934 MBS 5.000% 02/01/23 FHLMC Pool J06934 MBS 5.000% 02/01/23	-	03/01/2014 .	Paydown		2,959	2,959	14,835	2,995	u	(36)	u	(36		2,959	n		n	25 183	02/01/2023	  1
3128PJ-W3-7	FHLMC Pool J06966 MBS 5.000% 02/01/23		01/01/2014 .	Paydown		2,230	2,230	2,262	2,256	0	(26)	0	(26		2,230	0	0	0	9	02/01/2023	1
3128PJ-W3-7	FHLMC Pool J06966 MBS 5.000% 02/01/23		02/01/2014 .	Paydown			86,081	87,308	87,069		(988)	0	988	3)0	86,081	0	0	0	717	02/01/2023	1
3128PJ-W3-7	FHLMC Pool J06966 MBS 5.000% 02/01/23		03/01/2014 .	Paydown		1,921	1,921	1,949	1,943	0	(22)	0	(22		1,921	0	0	0	24	02/01/2023	1
3128PJ-WY-9 3128PJ-WY-9	FHLMC Pool J06963 MBS 5.000% 02/01/23 FHLMC Pool J06963 MBS 5.000% 02/01/23	-	01/01/2014 .	Paydown Paydown		485 487	485 487	492 494	490 493	0	(6) (6)	ļ0	(6		485 487	0	ļ0	0	2	02/01/2023	L
3128PJ-WY-9	FHLMC Pool J06963 MBS 5.000% 02/01/23		03/01/2014 .	Paydown	-	489	489	496	495	0	(6)	0	(6		489	0	0	0	6	02/01/2023	I1
3128PJ-YR-2	FHLMC Pool J07020 MBS 5.000% 02/01/23		01/01/2014 .	Paydown		1, 127	1,127	1, 143	1,140	0	(13)	0	(13		1, 127	0	0	0	5	02/01/2023	1
3128PJ-YR-2	FHLMC Pool J07020 MBS 5.000% 02/01/23		02/01/2014 .	Paydown		1, 159	1, 159	1, 175	1, 172	0	(13)	0	(13		1, 159	0	0	0	10	02/01/2023	1
3128PJ-YR-2	FHLMC Pool J07020 MBS 5.000% 02/01/23	-	03/01/2014 _	Paydown	-	1, 154	1, 154	1, 170	1, 167	0	(13)	ō	(13		1, 154	0	ō	0	14	02/01/2023	1
3128PK-AW-4	FHLMC Pool J07221 MBS 4.500% 03/01/23 FHLMC Pool J07221 MBS 4.500% 03/01/23	-	01/01/2014 .	Paydown Paydown Paydown		4,850 4,752	4,850 4,752	5,003	4,979 4,879	Ω	( 129)	0	( 129		4,850 4,752	0	0	ļ0	18	03/01/2023	L   1
3128PK-AW-4	FHLMC Pool J07221 MBS 4.500% 03/01/23 FHLMC Pool J07221 MBS 4.500% 03/01/23	1	03/01/2014 .	Paydown			4,752	2,556		0	(126)	0	(120		2,478	n	0	n		03/01/2023	·   1
3128PK-C6-9	FHLMC Pool J07293 MBS 4.500% 03/01/23	1	01/01/2014	Paydown		2,213	2,213	2.283	2,273	0	(60)	0	(60		2,213	0	0	0	8	03/01/2023	11

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or C	Otherwise I	Disposed of	of During t	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							'
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-		Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3128PK-C6-9	FHLMC Pool J07293 MBS 4.500% 03/01/23		02/01/2014	Paydown		4,512	4,512	4,655	4,635	0	(123)	00	(123	٥	4,512	0	0	0	34	03/01/2023	1
3128PK-C6-9 3128PK-CL-6	FHLMC Pool J07293 MBS		03/01/2014 01/01/2014	Paydown		1,847 821	1,847 821	1,905 815	1,897 816		(50)	0	(50	0	1,847 821	0			21	03/01/2023 03/01/2023	1
3128PK-CL-6	FHLMC Pool J07275 MBS 5.000% 03/01/23		02/01/2014	Paydown		822	822	817	817	0	5	0	5	0	822	0	0	0	7	03/01/2023	1
3128PK-CL-6	FHLMC Pool J07275 MBS 5.000% 03/01/23		03/01/2014	Paydown		757		752		0	4	0	4	0		0	0	0	9	03/01/2023	1
3128PK-RG-1	FHLMC Pool J07687 MBS 4.500% 04/01/23		01/01/2014	Paydown		3,677	3,677	3,793	3,777	0	(100)	0	( 100	٥	3,677	0	0	0	14	04/01/2023	. 1
3128PK-RG-1	FHLMC Pool J07687 MBS 4.500% 04/01/23		02/01/2014	Paydown		1,827	1,827	1,885	1,877	0	(50)	ō	(50	)ō	1,827	0	ō	0	14	04/01/2023	[!
3128PK-RG-1 3128PK-RH-9	FHLMC Pool J07687 MBS 4.500% 04/01/23 FHLMC Pool J07688 MBS 4.500% 04/01/23		03/01/2014 01/01/2014	Paydown		1,835 100	1,835 100	1,893 103	1,884 102	ļ0	(50)		(50		1,835	0	} <sup>0</sup>	ļ0	21	04/01/2023 04/01/2023	
3128PK-RH-9	FHLMC Pool J07688 MBS 4.500% 04/01/23		02/01/2014	Paydown		126	126	130	130	n	(3)	, [	(3	,	126	0	n	n	1	04/01/2023	1
3128PK-RH-9	FHLMC Pool J07688 MBS 4.500% 04/01/23		03/01/2014	Paydown		89	89	92	91	0	(2)	0	(2		89	0	0	0	1	04/01/2023	1
3128PK-U6-9	FHLMC Pool J07805 MBS 4.500% 05/01/23		01/01/2014	Paydown		302	302	312	311	0	(8)	0	(8		302	0	0	0	1	05/01/2023	. 1
3128PK-U6-9	FHLMC Pool J07805 MBS 4.500% 05/01/23		02/01/2014	Paydown		147	147	152	151	Fō	(4)	[ō	(4		147	ō	ō	Fō	ļ1	05/01/2023	1
3128PK-U6-9 3128PK-U8-5	FHLMC Pool J07805 MBS 4.500% 05/01/23 FHLMC Pool J07807 MBS 5.000% 05/01/23		03/01/2014 01/01/2014	Paydown		314 487	314 487	324	323		(8)	·0	(8	0	314	0	0		4	05/01/2023 05/01/2023	1
3128PK-U8-5	FHLMC Pool J07807 MBS 5.000% 05/01/23		02/01/2014	Paydown		718	718	713	713	0	4	0	4	0	718	0	0	0	6	05/01/2023	1
3128PK-U8-5	FHLMC Pool J07807 MBS 5.000% 05/01/23		03/01/2014	Paydown		922	922	916	917	0	5	0	5	0	922	0	0	0	12	05/01/2023	1
3128PK-W5-9	FHLMC Pool J07868 MBS 4.500% 06/01/23		01/01/2014	Paydown		4,284	4,284	4,419	4,400	0	(116)	0	(116		4,284	0	0	0	16	06/01/2023	. 1
3128PK-W5-9	FHLMC Pool J07868 MBS 4.500% 06/01/23		02/01/2014	Paydown		922	922	951	947	0	(25)		(25	0	922	0	0	0	7	06/01/2023	
3128PK-W5-9 3128PK-WJ-9	FHLMC Pool J07868 MBS 4.500% 06/01/23 FHLMC Pool J07849 MBS 4.500% 05/01/23		03/01/2014	Paydown		5,042 5.576	5,042 5.576	5,201 5,751	5, 178 5, 726	0	(137)		( 137	0	5,042 5.576	0			57 21	06/01/2023 05/01/2023	1
3128PK-WJ-9	FHLMC Pool J07849 MBS 4.500% 05/01/23		02/01/2014	Paydown		2,516	2,516	2,595	2.584		(150)		(150	1	2,516	0	0	0	10	05/01/2023	1
3128PK-WJ-9	FHLMC Pool J07849 MBS 4.500% 05/01/23		03/01/2014	Paydown		2,874	2,874	2,964	2,951	0	(77)		(77	0	2,874	0	0	0	32	05/01/2023	1
3128PK-YW-8	FHLMC Pool J07925 MBS 4.500% 05/01/23		01/01/2014	Paydown		2,452	2,452	2,529	2,518	0	(66)		(66	00	2,452	0	0	0	9	05/01/2023	. 1
3128PK-YW-8	FHLMC Pool J07925 MBS 4.500% 05/01/23		02/01/2014	Paydown		3,463	3,463	3,572	3,557	0	(94)		(94	0	3,463	0	0	0	26	05/01/2023	1
3128PK-YW-8 3128PL-3F-7	FHLMC Pool J07925 MBS 4.500% 05/01/23 FHLMC Pool J08898 MBS 4.500% 10/01/23		03/01/2014	Paydown		693 426	693 426	715 440	712 438	٥ا	(19)		(19		693 426	0	0	0	8	05/01/2023 10/01/2023	1
3128PL-3F-7	FHLMC Pool J08898 MBS 4.500% 10/01/23		02/01/2014	Paydown				90	90	0	(2)		(12			0	0	0	1	10/01/2023	1
3128PL-3F-7	FHLMC Pool J08898 MBS 4.500% 10/01/23		03/01/2014	Paydown		106	106	110	109	0	(3)		(3		106	0	0	0	1	10/01/2023	1
3128PL-AC-6	FHLMC Pool J08103 MBS 4.500% 06/01/23		01/01/2014	Paydown		161	161	166	165	0	(4)	0	(4		161	0	0	0	1	06/01/2023	. 1
3128PL-AC-6	FHLMC Pool J08103 MBS 4.500% 06/01/23		02/01/2014	Paydown		181	181	187	186	0	(5)	0	(5		181	0	0	0	1	06/01/2023	. 1
3128PL-AC-6 3128PL-BB-7	FHLMC Pool J08103 MBS		03/01/2014 01/01/2014	Paydown Paydown		162 79	162 79	167 82	166 82	u	(4)		(4		162 79	0			2	06/01/2023 07/01/2023	1
3128PL-BB-7	FHLMC Pool J08134 MBS 4.500% 07/01/23		02/01/2014	Paydown		81	81	84	83	0	(2)	0	(2		81	0	0	0	1	07/01/2023	1
3128PL-BB-7	FHLMC Pool J08134 MBS 4.500% 07/01/23		03/01/2014	Paydown		80	80	82	82	0	(2)	0	(2		80	0	0	0	1	07/01/2023	. 1
3128PL-CV-2	FHLMC Pool J08184 MBS 5.000% 06/01/23		01/01/2014	Paydown		41	41	41	41	0	0	0	0	0	41	0	0	0	0	06/01/2023	. 1
3128PL-CV-2	FHLMC Pool J08184 MBS 5.000% 06/01/23		02/01/2014	Paydown		47	47	47	47	Fō	0	ļō	ļō	0	47	0	Fō	F0	ļō	06/01/2023	1
3128PL-CV-2 3128PL-GK-2	FHLMC Pool J08184 MBS 5.000% 06/01/23 FHLMC Pool J08302 MBS 4.500% 07/01/23		03/01/2014	Paydown		36 53	36 53	36 54	36 54	0	0	, <del> </del>	0	, 0	36	0	0	0	0	06/01/2023 07/01/2023	1
3128PL-GK-2	FHLMC Pool J08302 MBS		02/01/2014	Paydown		53	53	55	54	0	(1)	0	(1	) 0	53	0	0	0	0	07/01/2023 07/01/2023	1
3128PL-GK-2	FHLMC Pool J08302 MBS		03/01/2014	Paydown		53	53	55	55	0	(1)	0	(1	0	53	0	0	0	1	_07/01/2023 _	1
3128PL-HZ-8	FHLMC Pool J08348 MBS 5.000% 07/01/23		01/01/2014	Paydown		1,708	1,708	1,697	1,698	0	10	0	10	0	1,708	0	0	0	7	07/01/2023	
3128PL-HZ-8	FHLMC Pool J08348 MBS 5.000% 07/01/23		02/01/2014	Paydown		1,777	1,777	1,765	1,766	0	10	0	10	0	1,777	0	0	0	15	07/01/2023	. 1
3128PL-HZ-8 3128PL-TW-2	FHLMC Pool J08348 MBS 5.000% 07/01/23 FHLMC Pool J08665 MBS 5.000% 09/01/23		03/01/2014 01/01/2014	Paydown		1,691 2,034	1,691 2,034	1,680 2,021	1,681 2,022		10	0	10	0	1,691 2,034	0	0		21	07/01/2023 09/01/2023	1
3128PL-TW-2	FHLMC Pool J08665 MBS 5.000% 09/01/23		02/01/2014	Paydown		2,088	2,088	2,074	2,076	0	12	0	12	0	2,088	0	0	0	17	09/01/2023	1
3128PL-TW-2	FHLMC Pool J08665 MBS 5.000% 09/01/23		03/01/2014	Paydown		2,045	2,045	2,032	2,033	0	12	0	12	0	2,045	0		0	26	09/01/2023	1
3128PL-UN-0	FHLMC Pool J08689 MBS 5.000% 09/01/23		01/01/2014	Paydown		502	502	499	499	0	3	0	3	0	502	0	0	0	2	09/01/2023	. 1
3128PL-UN-0	FHLMC Pool J08689 MBS 5.000% 09/01/23		02/01/2014	Paydown		545	545	541	542	ō	3	0	3	0	545	0	0		5	09/01/2023	1
3128PL-UN-0 3128PL-W8-1	FHLMC Pool J08689 MBS 5.000% 09/01/23 FHLMC Pool J08771 MBS 5.000% 10/01/23		03/01/2014 01/01/2014	Paydown		533 761	533 761	529 756	530 757	ļ0	3	0	3	0	533 761	0	0	ļ0	ļ	09/01/2023 10/01/2023	1
3128PL-W8-1	FHLMC Pool J08771 MBS 5.000% 10/01/23 FHLMC Pool J08771 MBS 5.000% 10/01/23		01/01/2014	Paydown		748	748			n	4 4	n	4	n	761	n	n	n	a	10/01/2023	1
3128PL-W8-1	FHLMC Pool J08771 MBS 5.000% 10/01/23		03/01/2014	Paydown		769		764		0	5	0	5	0		0	0	0	10	10/01/2023	1
3128PM-K5-8	FHLMC Pool J09316 MBS 4.500% 03/01/24		01/01/2014	Paydown		1,020	1,020	1,052	1,048	0	(28)		(28	0	1,020	0	0	0	4	03/01/2024	1
3128PM-K5-8	FHLMC Pool J09316 MBS 4.500% 03/01/24		02/01/2014	Paydown		6,681	6,681	6,892	6,865	0	(183)		(183		6,681	0	٥	0	50	03/01/2024	1
3128PM-K5-8 3128PM-KY-5	FHLMC Pool J09316 MBS 4.500% 03/01/24		03/01/2014	Paydown		1,018	1,018 18	1,050 18	1,046	Fō	(28)		(28		1,018 18	0	ō	ō	11	03/01/2024	1
3128PM-KY-5	FHLMC Pool J09311 MBS 4.500% 02/01/24 FHLMC Pool J09311 MBS 4.500% 02/01/24		01/01/2014	Paydown		18 20	18	18	18 20	u	(1)		(1		18	0		u	u	02/01/2024 02/01/2024	1
3 120FIII=N1=3	111LIIIO 1001 003011 IIIDO 4.300/0 02/01/24		94/01/2014	i ayuviii		۷۵۔۔۔۔۔۔	20	ــــــــــــــــــــــــــــــــــــــ	20	U	(1)	·U	ļ	,	20	U	U	U	۷	94/01/2024	

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or 0	Otherwise [	Disposed (	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Linrodized			,		Carrying	Exchange	Realized		Stock	Con-	Market
CLICID					Number of					Unrealized	Year's	Temporary		Book				Total Cain			
CUSIP			Diamanal	Name a	Number of	0:-		A =4=1	Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
Ident-	D	For-	Disposal	Name	Shares of	Consid-	D - 1 / - 1	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3128PM-KY-5 3128PP-YF-4	FHLMC Pool J09311 MBS 4.500% 02/01/24 FHLMC Pool J10710 MBS 4.500% 09/01/24		03/01/2014	Paydown		20	20 66.617			۵	(1)	0	(1)	0	20	0	0	0		02/01/2024	1
3128PP-YF-4	FHLMC Pool J10710 MBS 4.500% 09/01/24		01/01/2014 02/01/2014	Paydown			14,895	15,432	15,363		(2,094)		(468)				0		250	09/01/2024	1
3128PP-YF-4	FHLMC Pool J10710 MBS 4.500% 09/01/24			Paydown		8,565	8,565	8,874	8,834	0	(269)		(269)	0	8,565	0	0	0	96	09/01/2024	1
3128PR-VW-6	FHLMC Pool J12429 MBS 4.000% 06/01/25		01/01/2014	Paydown		4.073	4,073	4,305	4,285	0	(211)		(211)	0	4.073	0	0	0	14	.06/01/2025	1
3128PR-VW-6	FHLMC Pool J12429 MBS 4.000% 06/01/25			Paydown		3, 136	3, 136	3,314	3,299	0	(163)		(163)	0	3,136	0	0	0	21	06/01/2025	1
3128PR-VW-6			03/01/2014	Paydown		4,402	4,402	4,652	4,630	0	(228)		(228)	0	4,402	0	0	0	44	06/01/2025	1
3128PS-6C-6	FHLMC Pool J13567 MBS 3.500% 11/01/25		01/01/2014	Paydown		19,096	19,096	19,681	19,607	0	(510)		(510)	0	19,096	0	0	0	56	11/01/2025	1
3128PS-6C-6	FHLMC Pool J13567 MBS 3.500% 11/01/25		02/01/2014	Paydown		19,918	19,918	20,528	20,450	٥	(532)		(532)	٥	19,918	0		0	116	11/01/2025	1
3128PS-6C-6	FHLMC Pool J13567 MBS 3.500% 11/01/25		03/01/2014	Paydowntion		19,784	19,784	20,390	20,313	}ō	(529)		(529)	ō	19,784	ō	0	0	173	11/01/2025	1
3128PS-6C-6 3128PU-WF-5	FHLMC Pool J13567 MBS 3.500% 11/01/25 FHLMC Pool J15146 MBS 4.500% 04/01/26		03/05/2014 01/01/2014	Nomura Securities Paydown		3,050,885 3,337	2,891,299 3,337	2,979,845 3,547	2,968,589 3,532	0	(31)		(31)	0	2,968,558 3,337	0	82,327	82,327	27,829	11/01/2025	1
3128PU-WF-5	FHLMC Pool J15146 MBS 4.500% 04/01/26		01/01/2014	Pavdown		3,349	3,337	3,560	3.545	n	(195)		(196)	n	3,337	n	n	n	25	04/01/2026	1
3128PU-WF-5	FHLMC Pool J15146 MBS 4.500% 04/01/26		03/01/2014	Paydown		5.269	5,269	5,600	5.576	0	(308)		(308)	0	5.269	0	0	0	59	04/01/2026	1
3128PU-XQ-0	FHLMC Pool J15187 MBS 4.000% 04/01/26		01/01/2014	Paydown		8,841	8,841	9, 123	9,094	0	(253)		(253)	0		0	0	0	29	04/01/2026	1
3128PU-XQ-0	FHLMC Pool J15187 MBS 4.000% 04/01/26		02/01/2014	Paydown		8,636	8,636	8,911	8,883	0	(247)	00	(247)	0	8,636	0	0	0	58	_04/01/2026	1
3128PU-XQ-0	FHLMC Pool J15187 MBS 4.000% 04/01/26		03/01/2014	Paydown		13,952	13,952	14,397	14,351	0	(399)		(399)	0	13,952	0	0	0	140	04/01/2026	1
3128PU-XU-1	FHLMC Pool J15191 MBS 4.500% 05/01/26		01/01/2014	Paydown		3,801	3,801	4,030	4,008	0	(207)		(207)	0	3,801	0	0	0	14	05/01/2026	1
3128PU-XU-1	FHLMC Pool J15191 MBS 4.500% 05/01/26		02/01/2014	Paydown		3,817	3,817	4,046	4,024	0	(207)	00	(207)	0	3,817	0	0	0	29	05/01/2026	1
3128PU-XU-1 3128PV-6T-2	FHLMC Pool J15191 MBS		03/01/2014 01/01/2014	Paydown		3,884 56,207	3,884 56,207	4, 118 59, 176	4,095 58,874	0	(211)		(211)	0	3,884 56,207	0	0		44 164	05/01/2026 08/01/2026	1
3128PV-6T-2	FHLMC Pool J16282 MBS 3.500% 08/01/26			Paydown		58,207	58,441	61,528		0	(2,067)		(2,007)		58,441				341	08/01/2026	1
3128PV-6T-2	FHLMC Pool J16282 MBS 3.500% 08/01/26			Paydown		8.813	8,813	9,278	9,231	0	(418)		(418)	0	8,813	0	0	0		08/01/2026	1
3128PV-6T-2	FHLMC Pool J16282 MBS 3.500% 08/01/26			Nomura Securities		1,522,170	1,442,548	1,518,733	1,510,992	0	(112)		(112)	0	1,510,879	0	11,291	11,291	13,885	_08/01/2026	1
3128PV-F3-9	FHLMC Pool J15586 MBS 4.500% 06/01/26		01/01/2014	Paydown		3,511	3,511	3,733	3,715	0	(204)	00	(204)	0	3,511	0	0	0	13	_06/01/2026	1
3128PV-F3-9	FHLMC Pool J15586 MBS 4.500% 06/01/26			Paydown		3,786	3,786	4,025	4,006	0	(220)		(220)	0	3,786	0	0	0	28	06/01/2026	1
3128PV-F3-9	FHLMC Pool J15586 MBS 4.500% 06/01/26		03/01/2014	Paydown		3,543	3,543	3,767	3,749	0	(206)		(206)	0	3,543	0	0	0	40	06/01/2026	1
3128PW-E2-0	FHLMC Pool J16453 MBS 3.500% 09/01/26		01/01/2014	Paydown		933	933	983	979	0	(46)		(46)	0	933	0	0	0	3	09/01/2026	1
3128PW-E2-0 3128PW-E2-0	FHLMC Pool J16453 MBS 3.500% 09/01/26 FHLMC Pool J16453 MBS 3.500% 09/01/26		02/01/2014 03/01/2014	Paydown		939 967	939 967	990 1,019	985 1,014		(46)		(46)	0	939 967		0		و	09/01/2026 09/01/2026	ļ
3128PW-E2-0	FHLMC Pool J16453 MBS 3.500% 09/01/26 FHLMC Pool J16453 MBS 3.500% 09/01/26			Paydown		178.937	169.634	178.884	1,014		(48)	)	(48)		178.011	0	926	926	1.633	09/01/2026	1
3128PX-FN-1	FHLMC Pool J17373 MBS 3.500% 12/01/26			Paydown		66.547	66.547	69,927	69,645	0	(3.098)	)0	(3,098)	0		0	920	0	194	12/01/2026	1
3128PX-FN-1	FHLMC Pool J17373 MBS 3.500% 12/01/26		02/01/2014	Pavdown		37,431	37,431	39,332	39, 174	0	(1,743)		(1,743)	0	37,431	0	0	0	218	12/01/2026	1
3128PX-FN-1	FHLMC Pool J17373 MBS 3.500% 12/01/26		03/01/2014	Paydown		54,307	54,307	57,065	56,835	0	(2,528)	0	(2,528)	0	54,307	0	0	0	475	12/01/2026	1
3128PX-FN-1	FHLMC Pool J17373 MBS 3.500% 12/01/26			JP Morgan Chase		4,683,272	4,440,107	4,665,581	4,646,821	0	(79)		(79)	0	4,646,742	0	36,530	36,530	42,736	12/01/2026	1
3128PX-X3-5	FHLMC Pool J17898 MBS 3.500% 02/01/27		01/01/2014	Paydown		261,987	261,987	276, 182	275,231	0	(13,243)		(13,243)	0	261,987	0	0	0	764	02/01/2027	1
3128PX-X3-5	FHLMC Pool J17898 MBS 3.500% 02/01/27		02/01/2014	Paydown		29,966	29,966	31,589	31,480	0	(1,515)		(1,515)	0	29,966	0	0	0	175	02/01/2027	1
3128PX-X3-5 3128PX-XE-1	FHLMC Pool J17898 MBS 3.500% 02/01/27 FHLMC Pool J17877 MBS 3.500% 01/01/27		03/01/2014 01/01/2014	Paydown		23,574 49,547	23,574 49.547	24,851 52,231	24,765 52.041	ļ	(1, 192)		(1, 192)	0	23,574 49,547	0	0		206	02/01/2027	1
3128PX-XE-1	FHLMC Pool J17877 MBS 3.500% 01/01/27 FHLMC Pool J17877 MBS 3.500% 01/01/27		01/01/2014 02/01/2014	Paydown		49,547	49,547				(8, 204)		(8,204)		49,547	0			951	01/01/2027	1
3128PX-XE-1	FHLMC Pool J17877 MBS 3.500% 01/01/27		03/01/2014	Paydown		61, 174	61,174	64,488	64,253	0	(3,079)		(3,079)	0	61,174	n	0	n	535	01/01/2027	1
	FHLMC Pool C04305 MBS 3.000% 11/01/42		01/01/2014	Paydown		6, 117	6, 117	6,379	6,374		(257)		(257)	0	6,117	0	0		15	11/01/2042	1
31292L-YA-7	FHLMC Pool C04305 MBS 3.000% 11/01/42		02/01/2014	Paydown		8,658	8,658	9,029	9,022	0	(364)	0	(364)	0	8,658	0	0	0	43	11/01/2042	1
	FHLMC Pool C04305 MBS 3.000% 11/01/42		03/01/2014	Paydown		3,883	3,883	4,049	4,046	0	( 163)		(163)	0	3,883	0	0	0	29	11/01/2042	1
			01/01/2014	Paydown		25, 189	25, 189	25,280	25,278	0	(89)		(89)	0	25 , 189	0	0	0	63	03/01/2043	1
31292M-DY-6				Paydown		8, 167	8, 167	8, 196		Fō	(29)		(29)	ļō		ō	Fō	Fō	41	03/01/2043	1
31292M-DY-6 31292S-AX-8	FHLMC Pool C04619 MBS 3.000% 03/01/43 FHLMC Pool C09022 MBS 3.000% 01/01/43			Paydown		11,462 54,167	11,462 54,167	11,503 55,711	11,503 55,682	00	(40)		(40)	0	11,462 54,167	0	0	0	86 135	03/01/2043	1
31292S-AX-8	FHLMC Pool C09022 MBS 3.000% 01/01/43			Paydown		54, 167	54, 167	51,562	51,535		(1,516)		(1,516)	n	54, 167	u	n	u	251	01/01/2043	1
31292S-AX-8	FHLMC Pool C09022 MBS 3.000% 01/01/43			Paydown		43,992	43,992	45,246	45,223	0	(1,403)		(1,231)	0	43,992	0	0	0	330	01/01/2043	1
312938-X5-7	FHLMC Pool A90700 MBS 4.500% 01/01/40			Paydown		14,873	14,873	15,089	15,080		(207)		(207)	0	14,873	0	0	0	56	01/01/2040	1
312938-X5-7	FHLMC Pool A90700 MBS 4.500% 01/01/40		02/01/2014	Paydown		15,958	15,958	16 , 190	16, 180	0	(222)	0	(222)	0	15,958	0	0	0	120	01/01/2040	1
312938-X5-7	FHLMC Pool A90700 MBS 4.500% 01/01/40		03/01/2014	Paydown		34,786	34,786	35,292	35,271	0	(485)		(485)	0	34,786	0	0	0	391	01/01/2040	1
31294M-BQ-3	FHLMC Pool E02747 MBS 4.000% 11/01/25		01/01/2014	Paydown		90,616	90,616	94,743	94,369	L	(3,753)		(3,753)	0	90,616	0	0	0	302	11/01/2025	1
31294M-BQ-3	FHLMC Pool E02747 MBS 4.000% 11/01/25		02/01/2014	Paydown		17,577	17,577	18,377	18,305	0	(728)		(728)	ō	17,577	0	ō	F0	117	11/01/2025	1
31294M-BQ-3 31294U-AD-5	FHLMC Pool E02747 MBS			Paydown		35,209 84,729	35,209 84,729	36,813	36,667	0	(1,458)		(1,458)	0	35,209 84,729	0	0	0	352 212	11/01/2025	1
	FHLMC Pool E09004 MBS 3.000% 07/01/27		01/01/2014 02/01/2014			80,677	84,729	88,926	84,409	n	(3,732)		(3,732)	n	80.677	u	n	n	403	07/01/2027	1
012070 110 0	1	1		1. wywwmii						<u></u>	(0,102)	,	(0,702)	<u> </u>	,011	0	<u></u>	<sup>0</sup>	700		

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or C	Otherwise [	Disposed of	of During th	he Current	t Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	_14	_15							
													Total	_Total							NAIC
												Current	Change in	Foreign	D 1 /				D I		Desig-
									D. C. W.			Year's	Book/	Exchange	Book/	<b>-</b>			Bond	01.1.1	nation
									Prior Year	l	Current	Other Than	Adjusted	Change in	Adjusted	Foreign	Deelined		Interest/	Stated	or
CLICID					Niverbanas				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange		T-4-1 O-:-	Stock	Con-	Market
CUSIP Ident-		For-	Disposal	Name	Number of Shares of	Consid-		Actual	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual Maturity	In- dicator
ification	Description	eian	Disposai	of Purchaser	Stock	eration	Par Value	Cost	Carrying Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received DuringYear	Date	(a)
31294U-AD-5	FHLMC Pool E09004 MBS	eigii	03/01/2014 .	Paydown	SIUCK	80,263	80,263	84,238		(Decrease)	(3,713)	nized	(3,713)			Disposai	Disposai	Disposai		07/01/2027	(a)
312962-UW-1	FHLMC Pool B10597 MBS 5.500% 11/01/18		01/01/2014 .	Paydown		10,677	10.677	11,083	10.882	0	(3,713)	0	(205)	) 0	10.677	0	0	0	49	11/01/2018	1
312962-UW-1	FHLMC Pool B10597 MBS 5.500% 11/01/18		02/01/2014 .	Paydown		15,531	15,531	16, 121	15,829	0	(298)	0	(298)	0	15,531	0	0	0	142	11/01/2018	1
312962-UW-1	FHLMC Pool B10597 MBS 5.500% 11/01/18		03/01/2014 _	Paydown		3, 111	3,111	3,229	3, 171	0	(60)	0	(60)		3,111	0	0	0	43	11/01/2018	1
312963-QG-9 312963-QG-9	FHLMC Pool B11355 MBS 5.000% 12/01/18 FHLMC Pool B11355 MBS 5.000% 12/01/18		01/01/2014 .	Paydown		13, 145	13,145	13,437	13,299		(154)	0	(154)		13, 145 8.077	0	0	0	55	12/01/2018 12/01/2018	1
312963-QG-9	FHLMC Pool B11355 MBS 5.000% 12/01/18		03/01/2014	Paydown		11,953	11,953	12,219	12.094	0	(140)	0	(140)		11,953	0	0	0		12/01/2018	1
312964-N5-4	FHLMC Pool B12212 MBS 4.500% 02/01/19		_01/01/2014	Paydown		18, 156	18 , 156	18,278	18,216	0	(60)	0	(60)		18 , 156	0	0	0	68	02/01/2019	1
312964-N5-4	FHLMC Pool B12212 MBS 4.500% 02/01/19		02/01/2014 .	Paydown		6,814	6,814	6,860	6,837	ō	(22)	٥	(22)		6,814	0	0	0		02/01/2019	1
312964-N5-4 312965-UH-7	FHLMC Pool B12212 MBS 4.500% 02/01/19 FHLMC Pool B13284 MBS 5.000% 04/01/19		03/01/2014 . 01/01/2014 .	PaydownPaydown		6,798	6,798 15,481	6,844 15,635	6,820 15,553	0	(22)	0	(22)		6,798 15,481	0 n	0	0		02/01/2019 04/01/2019	1
312965-UH-7	FHLMC Pool B13284 MBS 5.000% 04/01/19		02/01/2014 _	Paydown		28,862	28,862	29, 148	28,996	0	(12)	0	(134)		28,862	0	0	0		04/01/2019	1
312965-UH-7	FHLMC Pool B13284 MBS 5.000% 04/01/19		03/01/2014	Paydown		16,387	16,387	16,549	16,463	0	(76)	0	(76)	0	16,387	0	0	0	205	04/01/2019	1
312966-50-3	FHLMC Pool B14455 MBS 4.500% 12/01/19		01/01/2014 .	Paydown		42,559	42,559	42,356	42,405	0	154	0	154		42,559	<u>0</u>	0	0		12/01/2019	1
312966-5Q-3 312966-5Q-3	FHLMC Pool B14455 MBS 4.500% 12/01/19 FHLMC Pool B14455 MBS 4.500% 12/01/19		02/01/2014 . 03/01/2014 .	Paydown		34,200	34,200 16,897	34,037 16,816	34,076 16,836	0	124	0	124	0	34,200 16,897	0	0	0		12/01/2019 12/01/2019	1
312966-6N-9	FHLMC Pool B14477 MBS 5.000% 12/01/19		01/01/2014	Paydown		13,570	13,570	13,775	13,686	0	(116)	0	(116)	) 0	13,570	0	0	0		12/01/2019	1
312966-6N-9	FHLMC Pool B14477 MBS 5.000% 12/01/19		02/01/2014 .	Paydown		36,917	36,917		37,232	0	(316)	0	(316)		36,917	0	0	0		12/01/2019	1
312966-6N-9	FHLMC Pool B14477 MBS 5.000% 12/01/19		03/01/2014 .	Paydown		17,440	17,440	17,703	17,589	0	( 149)	0	( 149)		17 , 440	0	0	0		12/01/2019	1
312966-CG-7 312966-CG-7	FHLMC Pool B13671 MBS 5.000% 04/01/19 FHLMC Pool B13671 MBS 5.000% 04/01/19		_01/01/2014 _ _02/01/2014 _	Paydown		11,767	11,767	11,884	11,824	0	(57)	0	(57)		11,767 11,618	0	0	0		04/01/2019 04/01/2019	1
312966-CG-7	FHLMC Pool B13671 MBS 5.000% 04/01/19		03/01/2014 .	Paydown		34,257	34,257	34,597	34.423	0	(167)	0	(167)		34,257	0	0	0		04/01/2019	1
312968-V6-4	FHLMC Pool B16037 MBS 5.500% 08/01/19		01/01/2014 .	Paydown		13,426	13,426	13,884	13,680	0	(254)	0	(254)	0	13,426	0	0	0	62	08/01/2019	1
312968-V6-4	FHLMC Pool B16037 MBS 5.500% 08/01/19		02/01/2014	Paydown		15,008	15,008	15,519	15,292	0	(284)	0	(284)		15,008	0	0	0		08/01/2019	1
312968-V6-4 312969-G8-5	FHLMC Pool B16037 MBS 5.500% 08/01/19 FHLMC Pool B16523 MBS 5.000% 09/01/19		03/01/2014 . 01/01/2014 .	Paydown		25,599 16,813	25,599 16,813	26,471 17,086	26,083 16,957	0	(484) (144)	0	(484)		25,599 16,813	0	0			08/01/2019 09/01/2019	1
312969-68-5	FHLMC Pool B16523 MBS 5.000% 09/01/19		02/01/2014 .	Paydown		31,043	31,043	31,548	31,310		(144)	0	(144)		31.043	0	0	0		09/01/2019	1
312969-G8-5	FHLMC Pool B16523 MBS 5.000% 09/01/19		03/01/2014	Paydown		32,893	32,893	33,427	33,175	0	(283)	0	(283)		32,893	0	0	0		09/01/2019	1
312970-HC-3	FHLMC Pool B17427 MBS 5.000% 12/01/19		01/01/2014 _	Paydown		10,378	10,378	10,761	10,643	0	(265)	0	(265)		10,378	0	0	0		12/01/2019	1
312970-HC-3 312970-HC-3	FHLMC Pool B17427 MBS 5.000% 12/01/19 FHLMC Pool B17427 MBS 5.000% 12/01/19		02/01/2014 . 03/01/2014 .	Paydown		22,902	22,902	23,746	23,486	٥	(584)	0	(584)		22,902 15,912	0	0	0		12/01/2019 12/01/2019	1
312970-HC-3	FHLMC Pool B18257 MBS 5.000% 05/01/20		01/01/2014 .	Paydown		1,746	1,746	1,734	1,738	0	(406)	0	(406)	0	1,746	0	0	0		05/01/2020	1
312971-E6-7	FHLMC Pool B18257 MBS 5.000% 05/01/20		_02/01/2014	Paydown		1,706	1,706	1,694	1,699	0	7	0	7	0	1,706	0	0	0		05/01/2020	1
312971-E6-7	FHLMC Pool B18257 MBS 5.000% 05/01/20		03/01/2014	Paydown		1,745	1,745	1,733	1,738	0	8	0	8	0	1,745	0	0	0		05/01/2020	1
312971-NC-4 312971-NC-4	FHLMC Pool B18487 MBS 5.000% 06/01/20 FHLMC Pool B18487 MBS 5.000% 06/01/20		01/01/2014 .	PaydownPaydown		249 251	249 251	248 249	248	0	1	0	1	0	249 251	0	0	0		06/01/2020 06/01/2020	1
312971-NC-4	FHLMC Pool B18487 MBS 5.000% 06/01/20		_03/01/2014 _	Paydown		254	254	253	249	0	1	0	1	0	254	0	0	0		06/01/2020	1
312972-AA-0	FHLMC Pool B19001 MBS 5.000% 03/01/20		01/01/2014	Paydown		131	131	130	130	0	1	0	1	0	131	0	0	0	1	03/01/2020	1
312972-AA-0	FHLMC Pool B19001 MBS 5.000% 03/01/20		02/01/2014 .	Paydown		132	132	131	131	0	1	0	1	0	132	0	0	0		03/01/2020	1
312972-AA-0 312972-PK-2	FHLMC Pool B19001 MBS 5.000% 03/01/20 FHLMC Pool B19426 MBS 5.000% 07/01/20		03/01/2014 . 01/01/2014 .	Paydown Paydown		892	892 63		887 63	0	5 n	0	5 n	0	892 63	0	0	0		03/01/2020 07/01/2020	1
312972-PK-2	FHLMC Pool B19426 MBS 5.000% 07/01/20		02/01/2014	Paydown		66	66	65	66	0	0	0	0	0	66	0	0	0		07/01/2020	1
312972-PK-2	FHLMC Pool B19426 MBS 5.000% 07/01/20		03/01/2014 .	Paydown		79	79	78	79	0	0	0	0	0	79	0	0	0		07/01/2020	1
312972-TH-5	FHLMC Pool B19552 MBS 5.000% 08/01/20		01/01/2014 .	Paydown		1, 187	1, 187	1, 179	1, 181	0	6	0	6	0	1, 187	0	0	0		08/01/2020	1
312972-TH-5 312972-TH-5	FHLMC Pool B19552 MBS 5.000% 08/01/20 FHLMC Pool B19552 MBS 5.000% 08/01/20		02/01/2014 _ 03/01/2014 _	Paydown		2,877 467	2,877 467	2,857 464	2,862 465		15	0	15	0	2,877 467		0			08/01/2020 08/01/2020	1
3132GR-S3-6	FHLMC Pool Q06538 MBS 4.000% 03/01/42		01/01/2014 .	Paydown		4.416	4.416	4,666	4,659	0	(243)	0	(243)	) 0	4.416	0	0	0		03/01/2020	1
3132GR-S3-6	FHLMC Pool Q06538 MBS 4.000% 03/01/42		02/01/2014	Paydown		4,571	4,571	4,829	4,823	0	(252)	0	(252)	0	4,571	0	0	0	30	03/01/2042	1
3132GR-S3-6	FHLMC Pool Q06538 MBS		03/01/2014 _	Paydown		4,484	4,484	4,737	4,731	ō	(247)	0	(247)		4,484	0	0	0		03/01/2042	[1
3132GV-JF-0 3132GV-JF-0	FHLMC Pool Q09862 MBS 3.500% 08/01/42 FHLMC Pool Q09862 MBS 3.500% 08/01/42		01/01/2014 . 02/01/2014 .	PaydownPaydown		3,063	3,063 2,790	3,274 2,983	3,269 2,978	0	(206)	0	(206)		3,063 2,790	0	0	0		08/01/2042 08/01/2042	1
3132GV-JF-0	FHLMC Pool Q09862 MBS 3.500% 08/01/42		03/01/2014 .	Paydown		2,790	2,790	2,983	2,978	0	(180)	0	(188)		2,674	0	0	0		08/01/2042 08/01/2042	1
3132HM-7C-9	FHLMC Pool Q11791 MBS 3.500% 10/01/42		01/01/2014 .	Paydown		10,473	10,473	11,050	11,039	0	(566)	0	(566)	0	10,473	0	0	0	31	10/01/2042	1
3132HM-7C-9	FHLMC Pool Q11791 MBS 3.500% 10/01/42		_02/01/2014 _	Paydown	-	10,516	10,516	11,095	11,084	0	(568)	0	(568)		10,516	0	0	0		10/01/2042	[1
3132HM-7C-9 3132HM-WL-1	FHLMC Pool Q11791 MBS 3.500% 10/01/42 FHLMC Pool Q11551 MBS 3.500% 09/01/42		03/01/2014 .	Paydown		68,036	68,036	71,778	71,712 3.922	0	(3,675)	0	(3,675)		68,036 3,685	0	0	0		10/01/2042 09/01/2042	1
3132HM-WL-1	FHLMC Pool Q11551 MBS 3.500% 09/01/42		02/01/2014 .	Paydown		3,665	3,783	4.029	4,026	0	(237)	0	(243)		3,783	0	0	0		09/01/2042	1
	FHLMC Pool Q11551 MBS 3.500% 09/01/42		_03/01/2014	Paydown		3,679	3,679	3,918	3,916	0	(237)	0	(237)		3,679	0	0	0		09/01/2042	1
			F		·			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,0.10					,	, 0, 0		F		F		

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	leemed or C	Otherwise I	Disposed o	of During tl	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							i
													Total	Total							NAIC
												Current	Change in	n Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3132HQ-C4-2	FHLMC Pool Q13691 MBS 3.000% 12/01/42		01/01/2014 .	Paydown		41,627	41,627	42,870	42,846	0	(1,219)	0	(1,219		41,627	0	0	0	104	12/01/2042	1
3132HQ-C4-2 3132HQ-C4-2	FHLMC Pool Q13691 MBS 3.000% 12/01/42 FHLMC Pool Q13691 MBS 3.000% 12/01/42		02/01/2014 . 03/01/2014 .	Paydown Paydown		51,275 70,150	51,275 70,150	52,806 72,243	52,777 72,204	0	(1,502)		(1,502		51,275 70,150	0	0	0	256	_12/01/2042	1
3132HQ-C9-1	FHLMC Pool Q13696 MBS 3.000% 12/01/42		01/01/2014	Paydown		5,330	5,330	5,605	5,599	0	(2,033)	0	(2,033		5,330	0	0	0	13	_12/01/2042	' ı1
3132HQ-C9-1	FHLMC Pool Q13696 MBS 3.000% 12/01/42		02/01/2014	Paydown		5,362	5,362	5,639	5,633	0	(271)	0	(271		5,362	0	0	0	27	12/01/2042	1
3132HQ-C9-1	FHLMC Pool Q13696 MBS 3.000% 12/01/42		03/01/2014 .	Paydown		5,355	5,355	5,632	5,626	0	(270)	0	(270		5,355	0	0	0	40	_12/01/2042	1
3132HQ-DB-5	FHLMC Pool Q13698 MBS 3.000% 12/01/42		01/01/2014	Paydown		7,843	7,843	8,213	8,206	ō	(363)	0	(363		7,843	0	ō	0	20	_12/01/2042	1
3132HQ-DB-5 3132HQ-DB-5	FHLMC Pool Q13698 MBS 3.000% 12/01/42 FHLMC Pool Q13698 MBS 3.000% 12/01/42		02/01/2014 _ 03/01/2014 _	Paydown	-	8,912 7,512	8,912 7,512	9,333 7.867	9,325 7,860	0	(413)	0	(413		8,912 7,512	0		0	45 56	_12/01/2042	L
3132HQ-JG-8	FHLMC Pool Q13863 MBS 3.000% 12/01/42		01/01/2014 .	Paydown Paydown Paydown		2,437	2,437	2,567	2,565	n	(348)	n	(348		2,437	n	n	n		_12/01/2042	1 11
3132HQ-JG-8	FHLMC Pool Q13863 MBS 3.000% 12/01/42		02/01/2014	Paydown		2,444	2,444	2,574	2,572	0	(128)	0	(128		2,444	0	0	0	12	_12/01/2042	1
3132HQ-JG-8	FHLMC Pool Q13863 MBS 3.000% 12/01/42		_03/01/2014	Paydown		2,441	2,441	2,571	2,568	0	(127)	0	(127	0	2,441	0	0	0	18	_12/01/2042	1
3132HQ-MR-0	FHLMC Pool Q13968 MBS 3.000% 12/01/42		01/01/2014 .	Paydown	-	4,394	4,394	4,615	4,611	0	(217)	0	(217		4,394	0	0	0	11	12/01/2042	1
3132HQ-MR-0 3132HQ-MR-0	FHLMC Pool Q13968 MBS 3.000% 12/01/42 FHLMC Pool Q13968 MBS 3.000% 12/01/42		02/01/2014 .	Paydown		4, 137 4, 252	4, 137 4, 252	4,345 4,466	4,341 4,462	0	(204)	Fō	(204		4, 137 4, 252	0	ō	0	21	_12/01/2042	1
3132HQ-X2-3	FHLMC Pool Q14297 MBS 3.500% 01/01/43		01/01/2014 .	Paydown Paydown			4,252		4,462		(526)		(210		4, 252	0		0	32	_01/01/2042	
3132HQ-X2-3	FHLMC Pool Q14297 MBS 3.500% 01/01/43		02/01/2014	Paydown		14, 144	14, 144	14.341	14.340	0	(196)	0	(196		14.144	0	0	0		.01/01/2043	1
3132HQ-X2-3	FHLMC Pool Q14297 MBS 3.500% 01/01/43		03/01/2014 .	Paydown		48,044	48,044	48,712	48,708	0	(664)	0	(664		48,044	0	0	0		.D1/01/2043	1
3132HQ-XH-0	FHLMC Pool Q14280 MBS 3.000% 01/01/43		01/01/2014 .	Paydown		33,550	33,550	32,801	32,810	0	740	0	740		33,550	0	0	0	84	_01/01/2043	1
3132HQ-XH-0	FHLMC Pool Q14280 MBS 3.000% 01/01/43		02/01/2014 .	Paydown		32,929	32,929	32, 193	32,202	0	726	0	726		32,929	0	0	0	165	_01/01/2043	1
3132HQ-XH-0 3132HQ-XV-9	FHLMC Pool Q14280 MBS 3.000% 01/01/43 FHLMC Pool Q14292 MBS 3.500% 01/01/43	-	03/01/2014 . 01/01/2014 .	Paydown Paydown		33 , 545 33 , 143		32,795 34,966	32,805		740 (1,791)	u	740 (1,791				u		252 97	.01/01/2043 .01/01/2043	L
3132HQ-XV-9	FHLMC Pool Q14292 MBS 3.500% 01/01/43		02/01/2014	Paydown		5,222	5,222	5,510	5,505	0	(282)	0	(282		5, 222	0	0	0	30	.01/01/2043	1
3132HQ-XV-9	FHLMC Pool Q14292 MBS 3.500% 01/01/43		_03/01/2014 _	Paydown		5,205	5,205	5,492	5,487	0	(281)	0	(281	00	5,205	0	0	0	46	_01/01/2043	1
3132HQ-YY-2	FHLMC Pool Q14327 MBS 3.500% 01/01/43		01/01/2014 _	Paydown		20,683	20,683	21,766	21,747	0	(1,064)	0	(1,064		20,683	0	0	0	60	_01/01/2043	1
3132HQ-YY-2 3132HQ-YY-2	FHLMC Pool Q14327 MBS 3.500% 01/01/43 FHLMC Pool Q14327 MBS 3.500% 01/01/43		02/01/2014	Paydown Paydown		20,735	20,735 20,542	21,821 21,618	21,802 21,599	0	(1,067)	٥	(1,067		20,735	0	0	0	121180	_01/01/2043	1
3132HR-NC-0	FHLMC Pool Q14887 MBS 3.000% 01/01/43		03/01/2014	Pavdown		56.251		57.763			(1,483)	0	(1,037			0	0	0	141	.01/01/2043	  1
3132HR-NC-0	FHLMC Pool Q14887 MBS 3.000% 01/01/43		02/01/2014	Paydown		49,806	49,806	51,144	51,119	0	(1,313)	0	(1,313		49,806	0	0	0		01/01/2043	1
3132HR-NC-0	FHLMC Pool Q14887 MBS 3.000% 01/01/43	.	03/01/2014 .	Paydown		15,816	15,816	16,241	16,233	0	(417)	0	(417		15,816	0	0	0		_01/01/2043	1
3132J6-HR-8	FHLMC Pool Q15239 MBS 3.000% 02/01/43		01/01/2014 .	Paydown		47,981	47,981	49,360	49,334	0	(1,354)	0	(1,354		47,981	0	0	0	120 91	_02/01/2043	1
3132J6-HR-8 3132J6-HR-8	FHLMC Pool Q15239 MBS 3.000% 02/01/43 FHLMC Pool Q15239 MBS 3.000% 02/01/43		02/01/2014 _ 03/01/2014 _	Paydown Paydown		18,294 18,346	18,294 18,346	18,820 18,874	18,810		(516) (518)		(516 (518)		18,294 18,346	0			91	_02/01/2043	
3132J6-PR-9	FHLMC Pool Q15431 MBS 3.000% 02/01/43		01/01/2014	Paydown		100,225	100,225	102,699	102,657	0	(2,432)	0	(2,432		100,225	0	0	0	251	.02/01/2043	1
3132J6-PR-9	FHLMC Pool Q15431 MBS 3.000% 02/01/43		02/01/2014	Paydown		171,256	171,256	175,483	175,411	0	(4, 155)	0	(4, 155	0	171,256	0	0	0	856	.02/01/2043	1
3132J6-PR-9	FHLMC Pool Q15431 MBS 3.000% 02/01/43		03/01/2014 _	Paydown		38,743	38,743	39,699	39,683	0	(940)	0	(940		38,743	0	0	0	291	_02/01/2043	1
3132J9-5V-6 3132J9-5V-6	FHLMC Pool Q18559 MBS 3.500% 05/01/43 FHLMC Pool Q18559 MBS 3.500% 05/01/43		01/01/2014 _ 02/01/2014 _	Paydown	-	182,504 167.093	182,504 167.093	183,388 167.903	183,380 167.895	ļō	(876) (802)	ļō	(876		182,504 167.093	0	······0	ļ <sub>0</sub>	532 975	_05/01/2043	1
3132J9-5V-6	FHLMC Pool Q18559 MBS 3.500% 05/01/43 FHLMC Pool Q18559 MBS 3.500% 05/01/43		03/01/2014 .	Paydown Paydown Paydown	-	124,965	124,965	125,571	125,565		(802)	n	(802		124,965	U	n	n	1.093	_05/01/2043	1
3132J9-NQ-7	FHLMC Pool Q18098 MBS 3.000% 05/01/43		01/01/2014 .	Paydown		40,480	40,480	40,610	40,607	0	(127)	0	(127		40,480	0	0	0	101	_05/01/2043	1
3132J9-NQ-7	FHLMC Pool Q18098 MBS 3.000% 05/01/43		02/01/2014 .	Paydown		8,492	8,492	8,519	8,519	0	(27)	0	(27	0	8,492	0	0	0	42	_05/01/2043	1
3132J9-NQ-7	FHLMC Pool Q18098 MBS 3.000% 05/01/43		03/01/2014 .	Paydown	-	45,257	45,257	45,402	45,399	0	(142)	٥	(142	,	45,257	0	0	0	339	.05/01/2043	1
3132JA-AC-9 3132JA-AC-9	FHLMC Pool Q18602 MBS 3.500% 05/01/43 FHLMC Pool Q18602 MBS 3.500% 05/01/43		01/01/2014 .	Paydown Paydown		9,687 55,348	9,687 .55,348	9,685 55,339	9,685 55,338	0	2	ō	2	ļ0	9,687 55,348	0	ō	0	28	_05/01/2043 _05/01/2043	1
3132JA-AC-9	FHLMC Pool Q18602 MBS 3.500% 05/01/43		03/01/2014	Pavdown		55,800		55,791	55,791		9	0	9	0	55,800	0	0	0	488	_05/01/2043	·
3132JA-B4-6	FHLMC Pool Q18658 MBS 3.500% 06/01/43		01/01/2014	Paydown		5, 135	5, 135	5,381	5,379	0	(244)	0	(244	)	5, 135	0	0	0	15	.06/01/2043	1
3132JA-B4-6	FHLMC Pool Q18658 MBS 3.500% 06/01/43		02/01/2014 .	Paydown		37,833	37,833	39,648	39,633	0	(1,800)	0	(1,800		37,833	0	0	0	221	_06/01/2043	1
3132JA-B4-6	FHLMC Pool Q18658 MBS 3.500% 06/01/43		03/01/2014 .	Paydown		5,050	5,050	5,292	5,290	0	(240)		(240		5,050	0	0	0	44	_06/01/2043	1
3132JA-VC-6 3132JA-VC-6	FHLMC Pool Q19210 MBS 4.000% 06/01/43 FHLMC Pool Q19210 MBS 4.000% 06/01/43		_01/01/2014 _ _01/01/2014 _	Paydown Paydown		2,254 3,456	2,254 3.456	2,320 3,558	2,320 3,557	0	(66)	0 n	(66 (101		2,254 3,456	0 n	0	0	8	_06/01/2043	L
3132JA-VC-6	FHLMC Pool Q19210 MBS 4.000% 06/01/43		02/01/2014	Paydown		2,269	2,269	2,336	2,336	n	(101)	n	(101		2,269	0	n	n	15	.06/01/2043	1
3132JA-VC-6	FHLMC Pool Q19210 MBS 4.000% 06/01/43		02/01/2014	Paydown		3,480	3,480	3,582	3,581	0	(102)	0	(102		3,480	0	0	0	23	_06/01/2043	1
3132JA-VC-6	FHLMC Pool Q19210 MBS 4.000% 06/01/43		03/01/2014 _	Paydown		15, 106	15, 106	15,551	15,548	0	(442)	0	(442		15, 106	0	0	0	151	_06/01/2043	1
3132JA-VC-6	FHLMC Pool Q19210 MBS 4.000% 06/01/43		03/01/2014 _	Paydown	-	23, 162	23, 162	23,845	23,840	F0	(678)	ļ	(678		23,162	0	<u>0</u>	0	232	_06/01/2043	1
3132JB-GF-4 3132JB-GF-4	FHLMC Pool Q19697 MBS 3.000% 06/01/43 FHLMC Pool Q19697 MBS 3.000% 06/01/43		01/01/2014 .	Paydown Paydown		20,641	20,64149,800	19,865 47,928	19,871	0	770 1,857	٥ا	770 1,857		20,641	0	0	0	52	_06/01/2043 _06/01/2043	   <del> </del>
3132JB-GF-4	FHLMC Pool Q19697 MBS 3.000% 06/01/43		03/01/2014 .	Paydown		21,393	21,393	20,589	20,595	0	798	0	798		21,393	0	0	0	160	_06/01/2043	1
3132JM-TF-6	FHLMC Pool Q20550 MBS 3.000% 08/01/43	1	_01/01/2014	Pavdown		9.017	9.017	8,771	8.773	0	244	0	244		9.017	0	1 0	0	23	08/01/2043	1

				Show All Lo	ong-Term B	onds and Sto	ck Sold, Re	deemed or (	Otherwise I	Disposed o	of During t	he Curren	t Quarter							
1	2	3 4	5	6	7	8	9	10	Cl	nange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
									11	12	13	14	15							1
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For- Disp	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Da	e of Purchas	er Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3132JM-TF-6	FHLMC Pool Q20550 MBS 3.000% 08/01/43		2014 Paydown		18,035	18,035	17,541	17,546	0	489	0	489	0	18,035	0	0	0	45	.08/01/2043	1
3132JM-TF-6	FHLMC Pool Q20550 MBS 3.000% 08/01/43				12,309	12,309	11,972	11,975	0	333	0	333		12,309	0	0	0	62	_08/01/2043	1
3132JM-TF-6 3132JM-TF-6	FHLMC Pool Q20550 MBS 3.000% 08/01/43				24,617 31,327	24,617 31,327	23,944 30,470	23,950 30,478	0	667 849	0	667 849		24,617	0	0	0	123	_08/01/2043 _08/01/2043	1
3132JM-TF-6	FHLMC Pool Q20550 MBS 3.000% 08/01/43 FHLMC Pool Q20550 MBS 3.000% 08/01/43				62,654	62,654			L	1,697		1,697				0		470	_08/01/2043	
3132JN-5M-5	FHLMC Pool Q21752 MBS 3.500% 09/01/43				9,253	9,253	9,376	9,375	0	(122)	0	(122		9,253	0	0	0	27	.09/01/2043	1
3132JN-5M-5	FHLMC Pool Q21752 MBS 3.500% 09/01/43	02/01/	2014 Paydown		9,494	9,494	9,620	9,619	0	(125)	0	(125	0	9,494	0	0	0	55	_09/01/2043	1
3132JN-5M-5	FHLMC Pool Q21752 MBS 3.500% 09/01/43				34,843	34,843	35,306	35,303	0	(460)	0	(460		34,843		0	0	305	_09/01/2043	1
3132JP-U7-5	FHLMC Pool Q22406 MBS 3.500% 10/01/43				2,810	2,810	2,845	2,844	Fō	(34)	Fō	(34		2,810		Fō	Fō	8	10/01/2043	1
3132JP-U7-5 3132JP-U7-5	FHLMC Pool Q22406 MBS 3.500% 10/01/43 FHLMC Pool Q22406 MBS 3.500% 10/01/43				2,810 2,804	2,810 2,804	2,844 2,838	2,844 2,838	10	(34)	0	(34		2,810	0	10	0	16	_10/01/2043 _10/01/2043	1
31336W-CQ-0	FHLMC Pool G11880 MBS 5.000% 12/01/20				4,631	4,631	4,599	4,606	0	(34)	0			4,631	0	0	0	19	_12/01/2020	1
31336W-CQ-0	FHLMC Pool G11880 MBS 5.000% 12/01/20				4,398	4,398	4,367	4,374	0	24	0	24		4,398	0	0	0	37	12/01/2020	1
31336W-CQ-0	FHLMC Pool G11880 MBS 5.000% 12/01/20		2014 Paydown		4,552	4,552	4,520	4,527	0	25	0	25	0	4,552	0	0	0	57	12/01/2020	1
3133XM-Q8-7	FHLB Note Non Call 5.000% 11/17/17				5,663,700	5,000,000	5,565,695	5,270,056	0	(15, 176)	0	(15, 176		5,254,880	0	408,820	408,820		.11/17/2017	1
3134G4-2V-9 3135G0-ES-8	FHLMC Note Call 0.320% 04/29/15 FNMA Note Non Call 1.375% 11/15/16			<sup>)</sup>	5,500,000 7,656,698	5,500,000 7,500,000	5, 499, 945 7, 559, 183	5,499,964 7,535,140	L	36	0	(1,898		5,500,000 7,533,242		123,455	123,455	4,400 29,219	_04/29/2015 _11/15/2016	
31368H-NG-4	FNMA Pool 190391 MBS 6.000% 09/01/38				91,629	91,629		99,466	0	(7,837)	0	(7,837		91.629	0	123,433	120,400	458	_09/01/2038	1
31368H-NG-4	FNMA Pool 190391 MBS 6.000% 09/01/38				64,775	64,775	70,509	70,315	0	(5,540)	0	(5,540		64,775	0	0	0	648	_09/01/2038	1
31368H-NG-4	FNMA Pool 190391 MBS 6.000% 09/01/38				43,228	43,228	47,054	46,925	0	(3,697)	0	(3,697		43,228	0	0	0	648	_09/01/2038	1
3136AC-RC-7	FNMA FNMA 2013-15 QD CMO 3.000% 12/25/38				6,425	6,425	6,755	6,709	0	(284)	0	(284		6,425	0	0	0	16	12/25/2038	1
3136AC-RC-7 3136AC-RC-7	FNMA FNMA 2013-15 QD CMO 3.000% 12/25/38 FNMA FNMA 2013-15 QD CMO 3.000% 12/25/38				30,699	30,699	32,273	32,055		(1,356)	0	(1,356		30,699	0			154	12/25/2038 12/25/2038	1
3136AD-EF-2	FNMA FNMA 2013-36 AG CMO 3.000% 12/25/36				15.657	15,657	16,511	16,394	0	(737)	0	(737		15,657	0	0	0	39	_12/25/2036	1
3136AD-EF-2	FNMA FNMA 2013-36 AG CMO 3.000% 12/25/36	01/01/			21,137	21,137	22,289	22, 132	0	(995)	0	(995		21, 137	0	0	0	53	12/25/2036	1
3136AD-EF-2	FNMA FNMA 2013-36 AG CMO 3.000% 12/25/36				15,771	15,771	16,631	16,514	0	(742)	0	(742		15,771	0	0	0	79	12/25/2036	1
3136AD-EF-2 3136AD-EF-2	FNMA FNMA 2013-36 AG CMO 3.000% 12/25/36				21,291	21,291 1,877,863	22,451	22,293 1,966,257	0	(1,002)	0	(1,002		21,291 1,966,585	0	(62,901)	(62,901)	106	_12/25/2036	1
3136AD-EF-2	FNMA FNMA 2013-36 AG CMO 3.000% 12/25/36 FNMA FNMA 2013-36 AG CMO 3.000% 12/25/36	03/01/			11.493	1,677,663	1,980,191 12,119	1,966,257	0	(541)	0	(541		11.493	0	(62,901)	(62,901)	10,326	_12/25/2036 _12/25/2036	1
31371F-UE-0	FNMA Pool 250881 MBS 6.500% 12/01/16				58	58	58	58	0	0	0	0	0	58	0	0	0	0	.12/01/2016	1
31371F-UE-0	FNMA Pool 250881 MBS 6.500% 12/01/16				59	59	59	59	0	0	0	0	0	59	0	0	0	1	. 12/01/2016	1
31371F-UE-0	FNMA Pool 250881 MBS 6.500% 12/01/16				59	59	59	59	0	0	0	0	0	59	0	0	0		.12/01/2016	1
31371G-M2-3 31371G-M2-3	FNMA Pool 251577 MBS 6.500% 02/01/18 FNMA Pool 251577 MBS 6.500% 02/01/18	01/01/			233	233 234	232 234	232		1	0	1		233				l	_02/01/2018 _02/01/2018	
	FNMA Pool 251577 MBS				235	235	235	235	0	1	0	1	0	235	0	0	0	4	.02/01/2018	1
	FNMA Pool 252386 MBS 6.500% 04/01/19				215	215	207	211	0	5	0	5	0	215	0	0	0	1	_04/01/2019	1
	FNMA Pool 252386 MBS 6.500% 04/01/19	02/01/			138	138	133	135	0	3	0	3	0	138	0	0	0	2	_04/01/2019	1
31371H-J7-4 31371J-F2-5	FNMA Pool 252386 MBS 6.500% 04/01/19				181	181	175 478	177	ō	4	ō	4	ļō	181	0		ļō	3	.04/01/2019	1
313/1J-F2-5 31371J-F2-5	FNMA Pool 253185 MBS 6.500% 02/01/20 FNMA Pool 253185 MBS 6.500% 02/01/20				496	496 499	4/8	483 485	0 n	14 1/	0 n	14	0	496 499	0 n	0 n	0 n	3	_02/01/2020 _02/01/2020	1
31371J-F2-5	FNMA Pool 253185 MBS 6.500% 02/01/20				602	602	580	585	0	16	0	16	0	602	0	0	0	10	_02/01/2020	1
31371L-2F-5	FNMA Pool 255574 MBS 4.500% 12/01/14				146	146	155	149	٥	(3)	0	(3		146	0	0	0		12/01/2014	1
31371L-2F-5	FNMA Pool 255574 MBS 4.500% 12/01/14				132	132	140	135	0	(3)	0	(3		132	0	٩٥	0	1	12/01/2014	1
31371L-2F-5 31371L-2G-3	FNMA Pool 255574 MBS				129	129 2.722	137 2.760	132 2.752	ļ	(3)	ļ0	(3		129 2.722	0	ļ	ļ0	1	_12/01/2014 _01/01/2025	1
31371L-2G-3	FNMA Pool 255575 MBS 5.500% 01/01/25				1.929	1.929	1.956	1.950	n	(29)	0	(29		1.929	0	0	n		_01/01/2025	1
31371L-2G-3	FNMA Pool 255575 MBS 5.500% 01/01/25		2014 Paydown		2,516	2,516	2,551	2,544	0	(27)	0	(27		2,516	0	0	0	35	.01/01/2025	1
31371L-2S-7	FNMA Pool 255585 MBS 4.500% 02/01/20				133	133	130	131	0	2	0	2	0	133		0	0	1	_02/01/2020	1
31371L-2S-7	FNMA Pool 255585 MBS 4.500% 02/01/20				202	202	198	200	0	3	0	3	0	202		0	······ō	2	_02/01/2020	1
31371L-2S-7 31371L-2U-2	FNMA Pool 255585 MBS				85 321	85	84 341	84	ļ	1	0	1	, 0	85	0	10	ļ0	}	_02/01/2020 _02/01/2015	1
31371L-2U-2	FNMA Pool 255587 MBS 4.500% 02/01/15				397	397	423	407	0	(10)	0	(10		397	0	0	0	3	_02/01/2015	1
31371L-2U-2	FNMA Pool 255587 MBS 4.500% 02/01/15		2014 Paydown		256	256	272	262	0	(6)	0	(6	0	256	0	0	0	3	_02/01/2015	1
	FNMA Pool 255668 MBS 5.500% 03/01/25				10,055	10,055	10 , 198	10 , 167	0	(112)		(112		10,055	0	0	0	46	_03/01/2025	1
31371L-6D-6 31371L-6D-6	FNMA Pool 255668 MBS 5.500% 03/01/25 FNMA Pool 255668 MBS 5.500% 03/01/25				10,360	10,360 5,445	10,507 5,522		ō	(116)	ō	(116		10,360 5,445	······ō	······ō	ļō	95 75	.03/01/2025 .03/01/2025	1
	FNMA Pool 253666 MBS				1.089	1,089	5,522	1.096	n	(61)	n	(61		1.089	n	n	n		.09/01/2025	1
	FNMA Pool 25/865 MRS 4 500% 09/01/18	02/01/			1 036	1 036	1 050	1 042	0	(6)	n	(6)	1	1 036	0	0	0	8	00/01/2010	1

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (	Otherwise [	Disposed of	of During th	ne Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted	Carrying Va		16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	_Total							NAIC
												Current	Change in		<b>.</b>						Desig-
									5			Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign	Daaliaad		Interest/	Stated	or
OLIOID									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange		T. 1. 1. 0 . 1.	Stock	Con-	Market
CUSIP		C D	:1	Name	Number of	0		A =4=1	Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
Ident-	Danadatian		isposal	Name	Shares of	Consid-	Day Value	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	- 3	Date	of Purchaser	Stock	eration 967	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31371L-CA-5 31371L-DQ-9	FNMA Pool 254865 MBS		/01/2014 /01/2014	Paydown		237	967 237		972 254		(5)	J	(5	)	967 237				1	10/01/2018 1	1
31371L-DQ-9	FNMA Pool 254911 MBS 5.000% 10/01/23		/01/2014	Paydown		248	248	268	266	0	(19)	0	(19		248	0	0	0	2	10/01/20231	1
31371L-DQ-9	FNMA Pool 254911 MBS 5.000% 10/01/23		/01/2014	Paydown		212	212	228	227	0	(16)		(16		212	0	0	0	3	_10/01/20231	1
31371L-K4-0	FNMA Pool 255115 MBS 4.500% 02/01/14		/01/2014	Paydown		1,984	1,984	2,111	1,995	0	(10)	0	(10	0	1,984	0	0	0	7	02/01/2014 1	1
31371L-K4-0	FNMA Pool 255115 MBS 4.500% 02/01/14		/01/2014	Paydown		27	27	28	27	0	0	0	0	0	27	0	0	0	0	02/01/2014 1	1
31371L-NH-8 31371L-NH-8	FNMA Pool 255192 MBS		/01/2014 /01/2014	Paydown		394 364	394 364	413 381	397 367		(2)		(2		394	0	0	0		04/01/2014 1 04/01/2014 1	1
31371L-NH-8	FNMA Pool 255192 MBS		/01/2014 /01/2014	Paydown		236	236	247	237	0	(1)	0	1		236	0	0	0	2	04/01/2014 1	1
31371L-PV-5	FNMA Pool 255236 MBS 4.500% 05/01/14		/01/2014	Paydown		6,570	6,570	6,991	6,644	0	(74)		(74		6,570	0	0	0	25	05/01/2014 1	1
31371L-PV-5	FNMA Pool 255236 MBS 4.500% 05/01/14		/01/2014	Paydown		5,535	5,535	5,890	5,598	0	(62)	0	(62	0	5,535	0	0	0	42	05/01/2014 1	1
31371L-PV-5	FNMA Pool 255236 MBS 4.500% 05/01/14		/01/2014	Paydown		6,554	6,554	6,974	6,628	0	(74)		(74		6,554	0	0	0	74	05/01/2014 1	<u> </u>
31371L-RL-5 31371L-RL-5	FNMA Pool 255291 MBS		/01/2014 /01/2014	Paydown	}	6,373 5,468	6,373 5,468	6,781 5.818	6,455 5.538	ļō	(82)	}	(82		6,373 5,468	0	ļō	ļō	24	06/01/2014 1	1
31371L-RL-5	FNMA Pool 255291 MBS		/01/2014 /01/2014	Paydown		5,468	5,468	5,818	5, 338		(70)		(70		5,468			o	57	06/01/2014	1
31371L-SD-2	FNMA Pool 255316 MBS 5.000% 07/01/19		/01/2014 /01/2014	Pavdown		6, 180	6,180	6,300	6,246	0	(66)		(66		6,180	0	0	0	26	07/01/2019 1	1
31371L-SD-2	FNMA Pool 255316 MBS 5.000% 07/01/19		/01/2014	Paydown		5,336	5,336	5,439	5,393	0	(57)	0	(57		5,336	0	0	0	44	07/01/2019 1	1
31371L-SD-2	FNMA Pool 255316 MBS 5.000% 07/01/19		/01/2014	Paydown		6, 116	6, 116	6,234	6, 181	0	(65)		(65		6, 116	0	0	0	76	07/01/2019 1	1
31371L-SL-4	FNMA Pool 255323 MBS 4.500% 07/01/14		/01/2014	Paydown		107	107	114	109	0	(2)	0	(2	0	107	0	0	0	0	07/01/2014 1	1
31371L-SL-4 31371L-SL-4	FNMA Pool 255323 MBS		/01/2014 /01/2014	Paydown		100 96	100 96	106	101 97		(1) (1)		(1	)0	100 96	0	0	0	]	07/01/2014 1 07/01/2014 1	1
31371L-%L-4	FNMA Pool 255453 MBS		/01/2014 /01/2014	Paydown		33.894	33.894	34.196	34.048		(154)	1	(154	)			0		141	11/01/2019 1	1
31371L-WN-5	FNMA Pool 255453 MBS 5.000% 11/01/19		/01/2014	Paydown		29,384	29,384	29,646	29,518	0	(134)	0	(134		29,384	0	0	0	245	11/01/2019 1	1
31371L-WN-5	FNMA Pool 255453 MBS 5.000% 11/01/19		/01/2014	Paydown		22,651	22,651	22,852	22,754	0	(103)		(103	0	22,651	0	0	0	283	11/01/2019 1	1
31371M-AA-5	FNMA Pool 255701 MBS 5.000% 04/01/25		/01/2014	Paydown		1,337	1,337	1,341	1,340	0	(3)		(3		1,337	0	0	0	6	_04/01/2025 1	1
31371M-AA-5	FNMA Pool 255701 MBS 5.000% 04/01/25		/01/2014	Paydown		865	865	868	867	0	(2)		(2			0	0	0	7	04/01/2025 1	1
31371M-AA-5 31371M-L2-1	FNMA Pool 255701 MBS 5.000% 04/01/25 FNMA Pool 256045 MBS 5.000% 12/01/25		/01/2014 /01/2014	Paydown		1,314 570	1,314 570	1,318	1,317 614		(3)		(3		1,314		0	0	10	04/01/2025 1	1
31371M-L2-1	FNMA Pool 256045 MBS 5.000% 12/01/25		/01/2014 /01/2014	Paydown		426	426	460	459	0	(33)		(33		426	0	0	0	4	12/01/2025	1
31371M-L2-1	FNMA Pool 256045 MBS 5.000% 12/01/25		/01/2014	Paydown		243	243	262	261	0	(19)		(19		243	0	0	0	3	12/01/2025 1	1
31371M-M9-5	FNMA Pool 256084 MBS 4.500% 01/01/16		/01/2014	Paydown		2,706	2,706	2,879	2,800	0	(94)		(94		2,706	0	0	0	10	01/01/2016 1	1
31371M-M9-5	FNMA Pool 256084 MBS 4.500% 01/01/16		/01/2014	Paydown		4, 152	4, 152	4,418	4,296	0	(144)		(144		4, 152	0	0	0	31	01/01/2016 1	1
31371M-M9-5 31371N-7B-5	FNMA Pool 256084 MBS		/01/2014 /01/2014	Paydown		3,741 21,218	3,741 21,218	3,981	3,871 22,848		(130)		(130		3,741 21,218		0		42 88	01/01/2016 1	1
31371N-7B-5	FNMA Pool 257490 MBS 5.000% 11/01/28		/01/2014 /01/2014	Paydown		15,740	15,740	16,994	16,949	0	(1,030)		(1,030		15,740	0	0	0	131	11/01/2028 1	1
31371N-7B-5	FNMA Pool 257490 MBS 5.000% 11/01/28		/01/2014	Paydown		3,290	3,290	3,552	3,542	0	(253)		(253		3,290	0	0	0	41	11/01/20281	1
31371N-SV-8	FNMA Pool 257132 MBS 5.000% 03/01/28		/01/2014	Paydown		3,218	3,218	3,474	3,465	0	(247)	0	(247		3,218	0	0	0	13	03/01/2028 1	1
31371N-SV-8	FNMA Pool 257132 MBS 5.000% 03/01/28		/01/2014	Paydown		2,529	2,529	2,730	2,723	0	(194)		(194		2,529	0	0	0	21	03/01/2028 1	1
31371N-SV-8 31371N-UM-5	FNMA Pool 257132 MBS 5.000% 03/01/28 FNMA Pool 257188 MBS 4.500% 04/01/18		/01/2014 /01/2014	Paydown		2, 107 371	2, 107 371	2,275 395	2,269	0	(162)	0	(162		2,107 371	0	0	0	26	03/01/2028 1 04/01/2018 1	1
31371N-UM-5	FNMA Pool 257188 MBS 4.500% 04/01/18		/01/2014 /01/2014	Paydown		319	3/1	339	334	0	(17)	0	(17		319	0	0	0		04/01/2018 1	1
31371N-UM-5	FNMA Pool 257188 MBS 4.500% 04/01/18		/01/2014	Paydown		324	324	345	340	0	(15)		(15		324	0	0	0	4	04/01/2018 1	1
31374G-XG-7	FNMA Pool 313979 MBS 6.500% 01/01/18		/01/2014	Paydown		57	57	57	57	0	0	0	0	0	57	0	0	0	0	01/01/2018 1	1
31374G-XG-7	FNMA Pool 313979 MBS 6.500% 01/01/18		/01/2014	Paydown		57	57	57	57	0	0	0	0	0	57	0	0	0	1	01/01/2018 1	1
31374G-XG-7	FNMA Pool 313979 MBS 6.500% 01/01/18		/01/2014 /01/2014	Paydown		62	62	62	62		0	0	0	0	62	0	0			01/01/2018 1 08/01/2014 1	L
31374T-XH-7 31374T-XH-7	FNMA Pool 323880 MBS 6.500% 08/01/14 FNMA Pool 323880 MBS 6.500% 08/01/14		/01/2014 /01/2014	Paydown		347	358	348	355		3	0	3	0	358		0		4	08/01/2014 1	1
31374T-XH-7	FNMA Pool 323880 MBS 6.500% 08/01/14		/01/2014	Paydown		301	301	293	299	0	2	0	2	0	301	0	0	0	5	08/01/2014 1	1
31376K-A5-5	FNMA Pool 357428 MBS 4.500% 09/01/18		/01/2014	Paydown		9,257	9,257	9,889	9,701	0	(444)		(444		9,257	0	0	0	35	09/01/2018 1	1
31376K-A5-5	FNMA Pool 357428 MBS 4.500% 09/01/18		/01/2014	Paydown		5,411	5,411	5,781	5,671	0	(259)	0	(259		5,411	0	0	0	41	_09/01/20181	1
31376K-A5-5	FNMA Pool 357428 MBS 4.500% 09/01/18		/01/2014	Paydown	}	6,278	6,278	6,707	6,579	Fō	(301)	ļō	(301	)0	6,278	0	ō	ō	71	09/01/2018 1	1
31376K-KJ-4 31376K-KJ-4	FNMA Pool 357697 MBS		/01/2014 /01/2014	Paydown		679 180	679 180	665 176	669 178	0	9	0	9	0	679 180	0 n	0	0	3	12/01/2019 1 12/01/2019 1	1
31376K-KJ-4	FNMA Pool 357697 MBS 4.500% 12/01/19		/01/2014 /01/2014	Paydown		185	185	181	182	0	3	0	3	0	185	0	0	0	2	12/01/2019 1	1
31376K-SL-1	FNMA Pool 357923 MBS 5.000% 08/01/20		/01/2014	Paydown		27,749	27,749	27,358	27,447	0	302	0	302		27,749	0	0	0	116	08/01/2020 1	1
31376K-SL-1	FNMA Pool 357923 MBS 5.000% 08/01/20		/01/2014	Paydown		37,977	37,977	37,443	37,564	0	413	0	413	0	37,977	0	0	0	316	08/01/2020 1	1
31376K-SL-1	FNMA Pool 357923 MBS 5.000% 08/01/20		/01/2014	Paydown		13,007	13,007	12,824	12,865	ō	142	0	142	0	13,007		0	ō	163	08/01/2020 1	1
31379D-6N-4	FNMA Pool 416777 MBS 6.000% 12/01/18		/01/2014	Paydown		61	61	60	60	<u>0</u>	0	<u> </u>	<u> </u>	ļ0	61	0	<u>0</u>	<u> </u>	0	12/01/2018 1	I

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or (	Otherwise I	Disposed (	of During tl	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							ı
													Total	Total							NAIC
												Current	Change in	Foreign	5						Desig-
									5			Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year	l	Current	Other Than	Adjusted	Change in	Adjusted	Foreign	D. II. II.		Interest/	Stated	or
OLIOID					N				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange		T. ( . ) O	Stock	Con-	Market
CUSIP			Diamanal	Name -	Number of	0		A =4=1	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
Ident-	Description	For-	Disposal	Name	Shares of	Consid-	Dan Value	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description FNMA Pool 416777 MBS 6.000% 12/01/18	eign	Date	of Purchaser	Stock	eration 61	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31379D-6N-4 31379D-6N-4	FNMA Pool 416777 MBS 6.000% 12/01/18 FNMA Pool 416777 MBS 6.000% 12/01/18		02/01/2014 .	Paydown Paydown		b1	61 61	61	61 61				0	0	61 61	0	0	0	1	12/01/2018	  1
31379Q-X5-4	FNMA Pool 426500 MBS 6.500% 06/01/19		01/01/2014	Paydown		84	84	81	83	0	2	0	2	0	84	0	0	0	0	06/01/2019	1
31379Q-X5-4	FNMA Pool 426500 MBS 6.500% 06/01/19		02/01/2014 _	Paydown		85	85	82	83	0	2	0	2	0	85	0	0	0	1	06/01/2019	1
31379Q-X5-4	FNMA Pool 426500 MBS 6.500% 06/01/19		03/01/2014 .	Paydown		85	85	82	84	0	2	0	2	0	85	0	0	0	1	06/01/2019	1
3137EA-CY-3 3137EA-DT-3	FHLMC Note Non Call 0.750% 11/25/14 FHLMC Note Non Call 0.875% 02/22/17		03/17/2014 .	_ CitiGroup _ Morgan Stanley		2,008,396 2,737,574	2,000,000 2,735,000	1,999,320 2,730,597	1,999,803	0	180	0	46 180	0	1,999,849 2,730,777	0	8,547 6,797	8,547 6,797	4,708 3,257	11/25/2014	1
31380A-AJ-1	FNMA Pool 433909 MBS 6.000% 07/01/18		01/01/2014 _	Pavdown		10	10	10	10	0	0	0	0	0	10	0	0,737	0,737	0,237	07/01/2018	1
31380A-AJ-1	FNMA Pool 433909 MBS 6.000% 07/01/18		02/01/2014 .	Paydown	.	10	10	10	10	0	0	0	0	0	10	0	0	0		07/01/2018	1
31380A-AJ-1	FNMA Pool 433909 MBS 6.000% 07/01/18		03/01/2014 .	Paydown	-	10	10	10	10	0	0	0	0	0	10	0	0	0	0	07/01/2018	1
31380X-R2-0 31380X-R2-0	FNMA Pool 453305 MBS 6.000% 12/01/18 FNMA Pool 453305 MBS 6.000% 12/01/18		01/01/2014 . 02/01/2014 .	Paydown Paydown	-	261 262	261 262	259 260	259 261	0	ļ1	0	11	0	261 262	0	0	0	ļ <u>1</u>	12/01/2018	1
31380X-R2-0	FNMA Pool 453305 MBS 6.000% 12/01/18		03/01/2014 .	Paydown	-	262	262	262	261	n	1	n	1	n	262	n	n	n	د	12/01/2018	  1
31381N-3Q-4	FNMA Pool 466207 MBS 3.490% 11/01/20		01/01/2014 .	Paydown		3,049	3,049	3,206	3, 169	0	(120)	0	(120	0	3,049	0	0	0	9	11/01/2020	1
31381N-3Q-4	FNMA Pool 466207 MBS 3.490% 11/01/20		02/01/2014 .	Paydown		3,062	3,062	3,220	3, 182	0	(121)	0	(121		3,062	0	0	0	18	11/01/2020	1
31381N-3Q-4	FNMA Pool 466207 MBS 3.490% 11/01/20		03/01/2014 _	Paydown		4,039	4,039	4,248	4, 198	0	(159)	0	(159		4,039	0	0	0	35	11/01/2020	1
31381Q-6B-7 31381Q-6B-7	FNMA Pool 468066 MBS		01/01/2014 .	Paydown Paydown Paydown		1,005 1,010	1,005 1,010	1, 140 1, 145	1, 129 1, 135		(124)		(124		1,005 1,010	0	0	0	4	06/01/2021	1
31381Q-6B-7	FNMA Pool 468066 MBS 4.295% 06/01/21		03/01/2014 .	Paydown		1,457	1,457	1,652	1,637	0	(180)	0	(123		1,457	0	0	0	16	06/01/2021	1
31381Q-BC-9			_01/01/2014	Paydown		777	777	898		0	(104)	0	(104		777	0	0	0	3	06/01/2023	1
31381Q-BC-9			02/01/2014 .	Paydown		781	781	903	886	0	( 105)	0	( 105		781	0	0	0	7	06/01/2023	1
31381Q-BC-9 31381S-CG-5			03/01/2014 .	Paydown		1, 182 6, 334	1, 182 6, 334	1,367 6,716	1,341 6,662	0	(158)	٥	(158		1 , 182 6 , 334	0	0	0	15	06/01/2023	1
313818-06-5			02/01/2014 .	Paydown Paydown		6,363	6,363	6,747	6,692	0	(328)	0	(328		6,363	0	0	0	43	09/01/2026	1
31381S-CG-5			_03/01/2014	Paydown		6,391	6,391	6,777	6,722	0	(330)	0	(330		6,391	0	0	0	65	09/01/2026	1
31381S-GW-6	FNMA Pool 469213 MBS 4.220% 11/01/26		01/01/2014 .	Paydown		2,832	2,832	2,982	2,962	0	(130)	0	130		2,832	0	0	0	10	11/01/2026	1
31381S-GW-6 31381S-GW-6	FNMA Pool 469213 MBS		02/01/2014	Paydown Paydown		2,845 3.915	2,845 3.915	2,996 4,123	2,975 4.095	0	(131)	0	( 131		2,845 3,915	0	0	0	21 . 41	11/01/2026	1
31381S-M8-2	FNMA Pool 469383 MBS 2.935% 11/01/21		01/01/2014 _	Paydown		2,300	2,300	2,328	2,322	0	(180)	n	(180		2,300	0	0	0	41 6	11/01/2026	  1
31381S-M8-2			02/01/2014	Paydown		2,307	2,307	2,335	2,329	0	(22)	0	(22		2,307	0	0	0	12	11/01/2021	1
31381S-M8-2	FNMA Pool 469383 MBS 2.935% 11/01/21		03/01/2014 _	Paydown		2,723	2,723	2,756	2,749	0	(26)	0	(26	0	2,723	0	0	0	20	11/01/2021	1
31382H-UA-1	FNMA Pool 483077 MBS 6.500% 05/01/19		01/01/2014 _	Paydown		323	323	311	316	0	7	0		0	323	0	0	0	2	05/01/2019	1
31382H-UA-1 31382H-UA-1	FNMA Pool 483077 MBS 6.500% 05/01/19 FNMA Pool 483077 MBS 6.500% 05/01/19		02/01/2014 _ 03/01/2014 _	Paydown Paydown Paydown		325	325	313	317 319	0	/ 8	0	/ R	0	325 327	0	0			05/01/2019 05/01/2019	  1
31382S-VC-2	FNMA Pool 491211 MBS 6.500% 03/01/19		01/01/2014 .	Paydown		236	236	227	231	0	5	0	5	0	236	0	0	0	1	03/01/2019	1
31382S-VC-2	FNMA Pool 491211 MBS 6.500% 03/01/19		02/01/2014 .	Paydown		237	237	228	232	0	5	0	5	0	237	0	0	0	3	03/01/2019	1
31382S-VC-2	FNMA Pool 491211 MBS 6.500% 03/01/19		03/01/2014 _	Paydown		246	246	237	241	0	5	0	5	0	246	0	0	0	4	03/01/2019	1
31382V-QV-9 31382V-QV-9	FNMA Pool 493768 MBS 6.500% 06/01/14 FNMA Pool 493768 MBS 6.500% 06/01/14		01/01/2014 .	Paydown Paydown Paydown	-	176	176	171	174	0	1	0 n	1	0	176 137	0	0	0	1	06/01/2014	  1
31382V-QV-9			03/01/2014 .	Paydown		121	121	117	120	0	1	0	1	0	121	0	0	0	2	06/01/2014	1
31383A-WV-7	FNMA Pool 497560 MBS 6.000% 06/01/14		_01/01/2014	Paydown		448	448	467	449	0	(1)	0	(1	0	448	0	0	0	2	06/01/2014	1
31383A-WV-7	FNMA Pool 497560 MBS 6.000% 06/01/14		02/01/2014	Paydown		450	450	470	451	0	(1)		(1		450	0	0	0	5	06/01/2014	1
31383A-WV-7 31383B-MN-4	FNMA Pool 497560 MBS 6.000% 06/01/14 FNMA Pool 498165 MBS 6.500% 08/01/19		03/01/2014 .	Paydown Paydown		452	452 353	472	454	0	(1)	0	(1	0	452 353	0	0	0		06/01/2014	1
31383B-MN-4			02/01/2014 .	Paydown		355	355	342	347	0	8	0	8	0	355	0	0	0	4	08/01/2019	1
31383B-MN-4	FNMA Pool 498165 MBS 6.500% 08/01/19		03/01/2014	Paydown		357	357	344	349	0	8	0	8	0	357	0	0	0	6	08/01/2019	1
31383D-C5-0	FNMA Pool 499692 MBS 6.500% 05/01/14		01/01/2014	Paydown		196	196	190	195	0	1	0	1	0	196	0	0	0	1	05/01/2014	1
31383D-C5-0 31383D-C5-0	FNMA Pool 499692 MBS 6.500% 05/01/14 FNMA Pool 499692 MBS 6.500% 05/01/14		02/01/2014	Paydown Paydown	-	197 198	197 198	191 192	196 197	0	1	0	11	0	197 198	0	0	0	2	05/01/2014	1
31383F-XX-1	FNMA Pool 502094 MBS 6.500% 09/01/19		01/01/2014 _	Paydown	-	116	116	112	114	0 n	2	0	ا۔۔۔۔۔۔ ر		116	n	0	n	د1	09/01/2014	  1
31383F-XX-1	FNMA Pool 502094 MBS 6.500% 09/01/19		02/01/2014	Paydown	. [	117	117	113	115	0	2	0	2	0	117	0	0	0		09/01/2019	1
31383F-XX-1	FNMA Pool 502094 MBS 6.500% 09/01/19		03/01/2014	Paydown	-	111	111	107	109	0	2	0	2	0	111	0	0	0	2	09/01/2019	1
31383W-4T-5 31383W-4T-5	FNMA Pool 515734 MBS 6.500% 10/01/19 FNMA Pool 515734 MBS 6.500% 10/01/19		01/01/2014 _	Paydown Paydown		333	333	321 323	326 328			ō	7	0	333	0	0	ō	2	10/01/2019 10/01/2019	1
31383W-41-5	FNMA Pool 515734 MBS 6.500% 10/01/19 FNMA Pool 515734 MBS 6.500% 10/01/19		03/01/2014 .	Paydown	-	335	335	323	328	0	7	n	7	0		0	n	U	4 5	10/01/2019	  1
31384A-C7-1	FNMA Pool 517694 MBS 6.500% 07/01/19		01/01/2014 .	Paydown		222	222	214	217	0	5	0	5	0	222	0	0	0	1	07/01/2019	1
31384A-C7-1	FNMA Pool 517694 MBS 6.500% 07/01/19		02/01/2014 .	Paydown		223	223	215	218	0	5	0	5	0	223	0	0	0	2	07/01/2019	1
31384A-C7-1	FNMA Pool 517694 MBS 6.500% 07/01/19	1	_03/01/2014 _	Pavdown		225	225	216	219	0	5	0	1 5	0	225	0	0	0	4	07/01/2019	:1

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (	Otherwise I	Disposed (	of During tl	he Curren	it Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying V	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in								Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted		Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Stock	Con-	Market
CUSIP		l_	D: .		Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	. In-
Ident-	5	For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	- Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31384G-GX-7 31384G-GX-7	FNMA Pool 523214 MBS 6.500% 11/01/19 FNMA Pool 523214 MBS 6.500% 11/01/19		01/01/2014 .	Paydown Paydown Paydown		575 579	575 579	554	561 564	0	15	L	15		575 579	0	0	0	3	. 11/01/2019 . 11/01/2019	1
31384G-GX-7	FNMA Pool 523214 MBS 6.500% 11/01/19		03/01/2014 .	Paydown		582	582	561	567	0	15	0	15		582	0	0	0	9	11/01/2019	1
31385C-Z5-5	FNMA Pool 540864 MBS 6.000% 06/01/16		_01/01/2014	Paydown		270	270	282	274	0	(4)	0	(4	1)0	270	0	0	0	1	_06/01/2016	1
31385C-Z5-5	FNMA Pool 540864 MBS 6.000% 06/01/16		02/01/2014 .	Paydown		297	297	310	301	0	(4)	0	(4		297	0	0	0	3	.06/01/2016	1
31385C-Z5-5 31385H-5K-4	FNMA Pool 540864 MBS 6.000% 06/01/16 FNMA Pool 545450 MBS 5.500% 02/01/17		03/01/2014 .	Paydown		220 38,015	220 38,015	230	224	0	(3)	0	(3		220 38,015	0	0	0	3	.06/01/2016 .02/01/2017	1
31385H-5K-4	FNMA Pool 545450 MBS 5.500% 02/01/17 FNMA Pool 545450 MBS 5.500% 02/01/17		02/01/2014 .	Paydown Paydown Paydown		31,496	31,496	31,706	31,545	0	(50)	0	(50		31,496	0	0	0	289	_02/01/2017	1
31385H-5K-4	FNMA Pool 545450 MBS 5.500% 02/01/17		03/01/2014 .	Paydown		44,027	44,027	44,321	44,097	0	(69)	0	(69		44,027	0	0	0	605	.02/01/2017	1
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		01/01/2014 .	Paydown	-	25,409	25,409	26,330	25,976	0	(567)	0	(567		25,409	0	0	0	106	.06/01/2018	1
31385X-EW-3	FNMA Pool 555549 MBS 5.000% 06/01/18		02/01/2014 .	Paydown		26,285	26,285	27,238	26,871	0	(587)	0	(587		26,285	0	0		219	_06/01/2018	1
31385X-EW-3 31386Y-TL-8	FNMA Pool 555549 MBS 5.000% 06/01/18 FNMA Pool 577555 MBS 6.000% 06/01/16		03/01/2014 .	Paydown Paydown Paydown	-	24,081 482	24,081 482	24,954	24,619 488		(538)	0 n	(538		24,081 482	0	0 n	0	301	_06/01/2018 _06/01/2016	1
31386Y-TL-8	FNMA Pool 577555 MBS 6.000% 06/01/16		02/01/2014 .	Paydown		487	487	508	493	0	(6)		(6		487	0	0	0	5	.06/01/2016	1
31386Y-TL-8	FNMA Pool 577555 MBS 6.000% 06/01/16		03/01/2014 _	Paydown		487	487	509	494	0	(6)	0	(6	0	487	0	0	0	7	_06/01/2016	1
31387C-DA-6	FNMA Pool 579797 MBS 6.000% 05/01/16		01/01/2014 .	Paydown		964	964	1,007	977	0	(13)	0	(13		964	0	0	0	5	_05/01/2016	1
31387C-DA-6 31387C-DA-6	FNMA Pool 579797 MBS 6.000% 05/01/16 FNMA Pool 579797 MBS 6.000% 05/01/16		02/01/2014 .	Paydown		993 1,057	993 1,057	1,037	1,007 1,072	0	(14) (15)	Q	(14		993 1.057	0	0	0	10	.05/01/2016 .05/01/2016	1
31387C-XB-2	FNMA Pool 580374 MBS 6.000% 05/01/16		01/01/2014 .	Paydown Paydown		160	160	1, 103	1,072	0	(13)	0	(13		160	0	0	0	1	_06/01/2016	1
31387C-XB-2	FNMA Pool 580374 MBS 6.000% 06/01/16		_02/01/2014 _	Paydown		161	161	168	163	0	(2)	0	(2		161	0	0	0	2	_06/01/2016	1
31387C-XB-2	FNMA Pool 580374 MBS 6.000% 06/01/16		03/01/2014 .	Paydown		161	161	168	164	0	(2)		(2		161	0	0	0	2	.06/01/2016	1
31387E-6G-7	FNMA Pool 582371 MBS 6.000% 07/01/16		01/01/2014 .	Paydown		747	747	780		0	(10)	0	(10		747	0	0	0	4	.07/01/2016	1
31387E-6G-7 31387E-6G-7	FNMA Pool 582371 MBS 6.000% 07/01/16 FNMA Pool 582371 MBS 6.000% 07/01/16		02/01/2014 . 03/01/2014 .	Paydown Paydown		754 872		787 910		0	(11)	0	(11		754 872	0	0		B	_07/01/2016 _07/01/2016	1
31387H-HU-7	FNMA Pool 584443 MBS 6.000% 06/01/16		01/01/2014	Paydown		209	209	219	212	0	(3)	0	(12		209	0	0	0	1	.06/01/2016	1
31387H-HU-7	FNMA Pool 584443 MBS 6.000% 06/01/16		02/01/2014 .	Paydown		211	211	220	213	0	(3)	0	(3	3)0	211	0	0	0	2	.06/01/2016	1
31387H-HU-7	FNMA Pool 584443 MBS 6.000% 06/01/16		03/01/2014 .	Paydown		212	212	221	214	0	(3)	0	(3		212	0	0	0	3	.06/01/2016	1
31387M-GZ-6 31387M-GZ-6	FNMA Pool 588016 MBS 6.000% 06/01/16 FNMA Pool 588016 MBS 6.000% 06/01/16		01/01/2014 .	Paydown Paydown		4,387 989	4,387 989	4,580 1,032	4,451 1,003	0	(64)	0	(64		4,387 989	0	0		22	_06/01/2016 _06/01/2016	11
31387M-GZ-6	FNMA Pool 588016 MBS 6.000% 06/01/16		03/01/2014 .	Paydown		990	990	1,034	1,005	0	(14)	0	(14		990	0	0	0	15	.06/01/2016	1
31387W-CG-0	FNMA Pool 595971 MBS 6.000% 07/01/16		01/01/2014 .	Paydown		371	371	387	374	0	(4)	0	(4		371	0	0	0	2	_07/01/2016	1
31387W-CG-0	FNMA Pool 595971 MBS 6.000% 07/01/16		02/01/2014 .	Paydown		373	373	389	376	0	(4)	0	(4		373	0	0	0	4	_07/01/2016	1
31387W-CG-0 31387W-K9-7	FNMA Pool 595971 MBS 6.000% 07/01/16 FNMA Pool 596220 MBS 6.000% 08/01/16		03/01/2014 . 01/01/2014 .	Paydown		375 288	375 288	391 301	378 292	0	(4)	0	(4		375 288	0	0	0	6	.07/01/2016 .08/01/2016	1
31387W-K9-7	FNMA Pool 596220 MBS 6.000% 08/01/16		02/01/2014 .	Paydown Paydown Paydown		266	266	277	270	0	(4)	0	(4		266	0	0	0	3	.08/01/2016	1
31387W-K9-7	FNMA Pool 596220 MBS 6.000% 08/01/16		03/01/2014 _	Paydown		259	259	270	263	0	(4)	0	(4		259	0	0	0	4	_08/01/2016	1
31388A-LF-9	FNMA Pool 598926 MBS 6.000% 12/01/16		01/01/2014 _	Paydown		391	391	390	390	0	1	0	1	00	391	0	0	0	2	_12/01/2016	1
31388A-LF-9	FNMA Pool 598926 MBS 6.000% 12/01/16		02/01/2014 .	Paydown	-	393	393	392	392	ō		0	ļ <u>.</u>	0	393	0	0	ō	4	.12/01/2016	1
31388A-LF-9 31388C-HJ-2	FNMA Pool 598926 MBS 6.000% 12/01/16 FNMA Pool 600633 MBS 6.000% 08/01/16		03/01/2014 .	Paydown Paydown		395 18	395	394	394		1 n	0 n	1	1	395 18	0 n	0 n	n	h	_12/01/2016 _08/01/2016	1
31388C-HJ-2	FNMA Pool 600633 MBS 6.000% 08/01/16		_02/01/2014 _	Paydown		18	18	19	19	0	0	0	0	0	18	0	0	0		08/01/2016	1
31388C-HJ-2	FNMA Pool 600633 MBS 6.000% 08/01/16		03/01/2014 .	Paydown		18	18	19	19	0	0	٥	0	0	18	0	0	0	0	.08/01/2016	1
31388G-5A-5	FNMA Pool 604841 MBS 6.000% 10/01/16		01/01/2014 .	Paydown		322	322	336	327	0	(5)	0	(5		322	0	0	0	2	.10/01/2016	1
31388G-5A-5 31388G-5A-5	FNMA Pool 604841 MBS 6.000% 10/01/16 FNMA Pool 604841 MBS 6.000% 10/01/16		02/01/2014 . 03/01/2014 .	Paydown Paydown		687 320	687 320	718 334	698	0	(10)	0	(10		687 .320	0	0			_10/01/2016 _10/01/2016	1
31388J-JJ-5	FNMA Pool 606065 MBS 6.000% 10/01/16		01/01/2014 .	Paydown		304	304	317	308	0	(5)	0	(5		304	0	0	0	2	.10/01/2016	1
31388J-JJ-5	FNMA Pool 606065 MBS 6.000% 10/01/16		02/01/2014 .	Paydown	_	257	257	268	261	0	(4)	0	(4	0	257	0	0	0	3	. 10/01/2016	1
31388J-JJ-5	FNMA Pool 606065 MBS 6.000% 10/01/16		03/01/2014 .	Paydown		258	258	269	262	0	(4)	0	(4	0	258	0	0	0	4	.10/01/2016	1
31388R-ZF-7 31388R-ZF-7	FNMA Pool 612842 MBS 6.000% 01/01/17 FNMA Pool 612842 MBS 6.000% 01/01/17		01/01/2014 .	Paydown Paydown		25 23	25 23	26 24	25 23	0	0	0	00	0	25 23	0	0	l0	0 F	_01/01/2017	1
31388R-ZF-7	FNMA Pool 612842 MBS 6.000% 01/01/17		03/01/2014 .	Paydown	-	41	23	43	42	0	(1)	0	1		23 41	0	0	n	1	_01/01/2017	1
31388S-K9-5	FNMA Pool 613320 MBS 6.000% 11/01/16		01/01/2014 .	Paydown		263	263	275	268	0	(4)	0	(4		263	0	0	0	1	.11/01/2016	1
31388S-K9-5	FNMA Pool 613320 MBS 6.000% 11/01/16		02/01/2014 .	Paydown		276	276	288	280	0	(4)	0	(4		276	0	0	0	3	_11/01/2016	1
31388S-K9-5	FNMA Pool 613320 MBS 6.000% 11/01/16		03/01/2014 _	Paydown	-	557	557	582	566	0	(9)	Fō	(9		557	ļ0	0	ō	<u>8</u>	.11/01/2016	1
31388X-SH-8 31388X-SH-8	FNMA Pool 618020 MBS 6.000% 01/01/17 FNMA Pool 618020 MBS 6.000% 01/01/17		01/01/2014 .	Paydown Paydown Paydown	-	1,117 330	1,117 330	1, 167 345	1, 134 335	 n	(16)	0 n	(16		1 , 117 330	0			b	.01/01/2017 .01/01/2017	1
31388X-SH-8	FNMA Pool 618020 MBS 6.000% 01/01/17		03/01/2014 .	Paydown		338	338	353	343	0	(5)	0	(5		338	0	0	0	5	_01/01/2017	1
	FNMA Pool 618193 MBS 6.000% 11/01/16	1	_01/01/2014 _	Paydown		811	811	847	824	0	(13)	0	(13		811	0	0	0	4	11/01/2016	1

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Re	deemed or (	Otherwise	Disposed of	of During t	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying V	alue	16	17	18	19	20	21	22
										11	12	13	14	15							ļ
													Total	Total							NAIC
												Current	Change in	n Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	<b>Total Gain</b>	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - 12)	- Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value		Accretion		` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31388X-XW-9	FNMA Pool 618193 MBS 6.000% 11/01/16		02/01/2014 .	Paydown		859	859	897	873	0	(14)		(14		859	0	0	0	9	.11/01/2016	1
	FNMA Pool 618193 MBS 6.000% 11/01/16		03/01/2014 .	Paydown		901	901	941	916	0	(15)	0	(15	0	901	0	0	0	14	.11/01/2016	1
	FNMA Pool 618462 MBS 6.000% 12/01/16		01/01/2014 .	Paydown		568	568	594	579	0	(11)		(11		568	0	0	0	3	_12/01/2016	1
31388Y-B7-6 31388Y-B7-6	FNMA Pool 618462 MBS 6.000% 12/01/16		02/01/2014 _	Paydown		572 575	572	597 600	582 586		(11)		(11		572	0		0	5	12/01/2016	1
31389B-Y8-8	FNMA Pool 618462 MBS 6.000% 12/01/16 FNMA Pool 620935 MBS 6.000% 12/01/16		03/01/2014 .	Paydown Paydown		114	575 114	119	115		(11)		(11		575 114	0			1	.12/01/2016	1
31389B-Y8-8	FNMA Pool 620935 MBS		02/01/2014 .	Paydown		114	114	119	116		(2)		(2		114	0	0	0	1	12/01/2016	1
31389B-Y8-8	FNMA Pool 620935 MBS 6.000% 12/01/16		_03/01/2014	Paydown		115	115	120	117	0	(2)	0	(2	2)0	115	0	0	0	2	12/01/2016	1
31389F-MN-9	FNMA Pool 624165 MBS 6.000% 04/01/17	.	01/01/2014 .	Paydown	.	963	963	1,006	982	0	(19)		(19		963	0	0	0	5	.04/01/2017	1
31389F-MN-9	FNMA Pool 624165 MBS 6.000% 04/01/17	-	02/01/2014 .	Paydown		969	969	1,011	988	Fō	(19)		(19		969	0	ō	0	10	_04/01/2017	1
31389F-MN-9 31389H-NE-4	FNMA Pool 624165 MBS 6.000% 04/01/17 FNMA Pool 625989 MBS 6.000% 01/01/17	- [	03/01/2014 . 01/01/2014 .	Paydown Paydown		974 532	974 532	1,017 556	993 542	ļ0	(19)		(19		974 532	0	h0	0	15	_04/01/2017 01/01/2017	1
31389H-NE-4	FNMA Pool 625989 MBS 6.000% 01/01/17		02/01/2014 .	Paydown		533	533	556	542	n	(9)		2)		532	n	n	n	د	.01/01/2017	1
31389H-NE-4	FNMA Pool 625989 MBS 6.000% 01/01/17		03/01/2014 .	Paydown		760	760			0	(13)		(13		760	0	0	0	11	.01/01/2017	1
31389H-SJ-8	FNMA Pool 626121 MBS 6.000% 04/01/17		01/01/2014 .	Paydown		115	115	120	117	0	(2)		(2		115	0	0	0	1	_04/01/2017	1
31389H-SJ-8	FNMA Pool 626121 MBS 6.000% 04/01/17		02/01/2014 _	Paydown		115	115	121	117	0	(2)	0	(2		115	0	0	0	1	_04/01/2017	1
31389H-SJ-8	FNMA Pool 626121 MBS 6.000% 04/01/17		03/01/2014 .	Paydown		116	116	121	118	0	(2)	00	(2		116	0	0	0	2	_04/01/2017	1
31389L-2D-0 31389L-2D-0	FNMA Pool 629072 MBS 6.000% 05/01/17 FNMA Pool 629072 MBS 6.000% 05/01/17		01/01/2014 .	Paydown Paydown		435 955	435 955	455 997	443		(7)		(7		435 955	0	0	0	2	.05/01/2017 .05/01/2017	1
31389L-2D-0	FNMA Pool 629072 MBS		03/01/2014 _	Paydown		465	465	486	473	0	(8)		(10		465	0	0	0	7	_05/01/2017	1
31389Q-Y7-7	FNMA Pool 632634 MBS 6.000% 02/01/17		01/01/2014 .	Paydown		270	270	281	274	0	(4)	0	(4		270	0	0	0	1	.02/01/2017	1
31389Q-Y7-7	FNMA Pool 632634 MBS 6.000% 02/01/17		02/01/2014 .	Paydown		271	271	283	276	0	(4)	0	(4		271	0	0	0	3	.02/01/2017	1
31389Q-Y7-7	FNMA Pool 632634 MBS 6.000% 02/01/17		03/01/2014 .	Paydown		273	273	285	277	0	(4)	0	(4		273	0	0	0	4	.02/01/2017	1
31389R-B8-8 31389R-B8-8	FNMA Pool 632863 MBS 6.000% 04/01/17 FNMA Pool 632863 MBS 6.000% 04/01/17		01/01/2014 .	Paydown Paydown Paydown		154 543	154 543	161 567	157 552		(3)		(3		154 543	0	0	0	I	_04/01/2017	1
31389R-B8-8	FNMA Pool 632863 MBS 6.000% 04/01/17		03/01/2014 .	Paydown		142	142	149	145	0	(2)	0			142	0	0	0	2	.04/01/2017	1
31389R-SG-2	FNMA Pool 633319 MBS 6.000% 04/01/17		01/01/2014 .	Paydown		65	65	68	66	0	(1)	0	(1		65	0	0	0	0	_04/01/2017	1
31389R-SG-2	FNMA Pool 633319 MBS 6.000% 04/01/17		02/01/2014 _	Paydown		66	66	68	67	0	(1)	0	(1		66	0	0	0	1	_04/01/2017	1
31389R-SG-2	FNMA Pool 633319 MBS 6.000% 04/01/17		03/01/2014 _	Paydown		66	66	69	67	0	(1)	00	(1		66	0	0	0	ļ ļ	_04/01/2017	1
31389T-CV-2	FNMA Pool 634684 MBS 6.000% 04/01/17 FNMA Pool 634684 MBS 6.000% 04/01/17		01/01/2014 .	Paydown Paydown		626 629	626 629	654 657	636		(11)		(11		626	0	0	0	3	.04/01/2017 .04/01/2017	1
31389T-CV-2	FNMA Pool 634684 MBS 6.000% 04/01/17		03/01/2014 .	Paydown	-	632	632	660	643	0	(11)		(11		632	0	0	0	9	_04/01/2017	1
31389W-G3-3	FNMA Pool 637518 MBS 6.000% 10/01/17		_01/01/2014 _	Paydown		657	657	686	670	0	(13)		(13		657	0	0	0	3	10/01/2017	1
31389W-G3-3	FNMA Pool 637518 MBS 6.000% 10/01/17		02/01/2014 .	Paydown		672	672	701	685	0	(13)		(13		672	0	0	0	7	. 10/01/2017	1
31389W-G3-3	FNMA Pool 637518 MBS 6.000% 10/01/17		03/01/2014 .	Paydown		670	670	699	683	0	(13)	0	(13		670	0	0	0	10	.10/01/2017	1
31389X-GA-5 31389X-GA-5	FNMA Pool 638393 MBS 6.000% 03/01/17 FNMA Pool 638393 MBS 6.000% 03/01/17		01/01/2014 .	Paydown Paydown		424 424	424 424	443 443	432 432		(8)		3)8 3)8		424 424	0	0	0	2	_03/01/2017	1
31389X-GA-5	FNMA Pool 638393 MBS 6.000% 03/01/17	- [	03/01/2014 .	Paydown	-	424	424	443	432	n	(8)	,			424	n	n	 N	4 R	_03/01/2017	1
3138A1-5E-7	FNMA Pool AH0844 MBS 3.500% 12/01/25		01/01/2014 .	Paydown		2,368	2,368	2,447	2,439	0	(71)		(71		2,368	0	0	0	7	_12/01/2025	1
3138A1-5E-7	FNMA Pool AH0844 MBS 3.500% 12/01/25		02/01/2014 .	Paydown		1,883	1,883	1,946	1,940	0	(56)	00	(56	0	1,883	0	0	0	11	_12/01/2025	1
3138A1-5E-7	FNMA Pool AH0844 MBS 3.500% 12/01/25		03/01/2014 _	Paydown		704	704	727		0	(21)		(21		704	0	0	0	6	_12/01/2025	1
3138A1-6C-0 3138A1-6C-0	FNMA Pool AH0866 MBS 3.500% 12/01/25 FNMA Pool AH0866 MBS 3.500% 12/01/25	-	01/01/2014 .	Paydown		1,763	1,763 24,516	1,818	1,811	łō	(48)		(48		1,763 24,516	ō	Fō	ō	5	12/01/2025	1
3138A1-6C-0	FNMA Pool AH0866 MBS 3.500% 12/01/25 FNMA Pool AH0866 MBS 3.500% 12/01/25		03/01/2014 .	Paydown Paydown		1,640	1,640	25,273 1,691	1,684		(000)		(003		24,516	0			143	_12/01/2025	1
3138A1-GY-1	FNMA Pool AH0214 MBS 3.500% 12/01/25		_01/01/2014 _	Paydown	-	434	434	449	447	0	(13)		(13		434	0	0	0	1	_12/01/2025	1
3138A1-GY-1	FNMA Pool AH0214 MBS 3.500% 12/01/25		02/01/2014	Paydown		435	435	450	448	0	(13)		(13		435	0	0	0	3	.12/01/2025	1
3138A1-GY-1	FNMA Pool AH0214 MBS 3.500% 12/01/25		03/01/2014 .	Paydown	-	446	446	460	459	0	(13)		(13		446	0	0	0	4	12/01/2025	1
3138A1-HF-1	FNMA Pool AH0229 MBS 3.500% 12/01/25		01/01/2014 .	Paydown		511	511	527	525	Fō	(14)		(14		511	0	ō	0	ļ <u>1</u> ļ	_12/01/2025	1
3138A1-HF-1 3138A1-HF-1	FNMA Pool AH0229 MBS 3.500% 12/01/25 FNMA Pool AH0229 MBS 3.500% 12/01/25		02/01/2014 _ 03/01/2014 _	Paydown Paydown		389 264	389 264	401 272	399 271	<u>0</u>	(11)		(11		389 264	0 n	0 n	0 n	2	_12/01/2025	1
3138A1-HF-1	FNMA Pool AH0229 MBS 3.500% 12/01/25		01/01/2014 .	Paydown	-	2,347	2,347	2,425	2.415	n	(68)				2,347	n	n	n	7	12/01/2025	1
3138A1-J5-1	FNMA Pool AH0283 MBS 3.500% 12/01/25		02/01/2014 .	Paydown		2,110	2,110	2, 179	2,413	0	(61)		(61		2,110	0	0	0	12	_12/01/2025	1
3138A1-J5-1	FNMA Pool AH0283 MBS 3.500% 12/01/25		03/01/2014 .	Paydown		2,031	2,031	2,098	2,090	0	(59)	00	(59	00	2,031	0	0	0	18	_12/01/2025	1
3138A1-NP-2	FNMA Pool AH0397 MBS 3.500% 12/01/25		01/01/2014 _	Paydown		1,035	1,035	1,070	1,066	0	(30)	0	(30		1,035	0	0	0	3	_12/01/2025	1
3138A1-NP-2	FNMA Pool AH0397 MBS 3.500% 12/01/25		02/01/2014 .	Paydown		1,057	1,057	1,092	1,088	łō	(31)	Jō	(31		1,057	ō	Fō	0	6	12/01/2025	1
3138A1-NP-2	FNMA Pool AH0397 MBS 3.500% 12/01/25 FNMA Pool AH0444 MBS 3.500% 12/01/25		03/01/2014 .		-	1,070 2,077	1,070 2,077	1, 105 2, 146	1, 101 2, 138	l0	(31)		(31		1,070 2.077	0	l0	0	9	_12/01/2025	1
	FNMA POOL AH0444 MBS 3.500% 12/01/25		02/01/2014			6.883	6.883	2, 140 7. 111	7.085	10	(202)		(202		6.883		10	0	40	12/01/2025	1

					Show All Lo	ng-Term E	Bonds and Stoc	k Sold, Red	deemed or 0	Otherwise I	Disposed o	of During th	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP			D:	N1	Number of	0		A . 1 1	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain		tractual	ln-
Ident-	D	For-	Disposal	Name	Shares of	Consid-	D. W.	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3138A1-P6-2 3138A1-QB-0			03/01/2014 .	Paydown Paydown		1,145 3,205		1, 184	1,179 3,292	0	(34)	0	(34		1,145 3,205	0	0	0	10	12/01/2025 12/01/2025	1
3138A1-QB-0			02/01/2014 .	Paydown		1,757	1,757	1,811	1,805	0	(48)	0	(48		1,757	0	0	0	10	12/01/2025	1
3138A1-QB-0			_03/01/2014	Paydown		1,748	1,748	1,802	1,796	0	(48)		(48		1,748	0	0	0	15	12/01/2025	1
3138A1-TU-5	FNMA Pool AH0562 MBS 3.500% 01/01/26		01/01/2014 .	Paydown		16,022		16,516	16,452	0	(431)	0	(431		16,022	0	0	0	47	01/01/2026	1
3138A1-TU-5 3138A1-TU-5	FNMA Pool AH0562 MBS 3.500% 01/01/26 FNMA Pool AH0562 MBS 3.500% 01/01/26		02/01/2014 .	Paydown Paydown		7 , 199 6 . 874		7,421 7.086	7,393 7,059	0	(193)	0	( 193		7, 199 6.874	0	0	0	42	01/01/2026 01/01/2026	1
3138A1-V4-0			01/01/2014 .	Paydown		1,921		1,981	1,973	0	(52)	0	(163		1,921	0	0	0	6	01/01/2026	1
3138A1-V4-0	FNMA Pool AH0634 MBS 3.500% 01/01/26		01/01/2014 .	Paydown		17,456		18,037	17,963	0	(507)	0	(507		17,456	0	0	0	51	01/01/2026	1
3138A1-V4-0	FNMA Pool AH0634 MBS 3.500% 01/01/26		02/01/2014 .	Paydown		2,419	2,419	2,494	2,485	0	(65)	0	(65	0	2,419	0	0	0	14	01/01/2026	1
3138A1-V4-0			02/01/2014 .	Paydown		21,982		22,712	22,620	0	(638)	0	(638		21,982	0	0	0	128	01/01/2026	1
3138A1-V4-0 3138A1-V4-0			03/01/2014 .	Paydown		1,357 12,328		1,399 12,737	1,393 12,686	0	(37)	0 n	(37		1,357 12,328	0	0	<sup>0</sup>	12	01/01/2026 01/01/2026	1
100N I-V4-U	1 1880 1 001 A10004 MD3 3.300% 01/01/20		. 14 ב 17 0 / 0 עב	BNP Paribar Securities		12,020	12,020			L	( 000)			,					100	01/01/2020	1
3138A1-V4-0	FNMA Pool AH0634 MBS 3.500% 01/01/26		03/19/2014 _	Corp		1,062,127		1,040,916	1,036,672	0	(276)	0	(276		1,036,396	0	25,730	25,730	11,068	01/01/2026	1
3138A1-V5-7	FNMA Pool AH0635 MBS 3.500% 01/01/26		01/01/2014 .	Paydown		24,648		25,408	25,324	0	(676)	0	(676		24,648	0	0	0	72	01/01/2026	1
3138A1-V5-7 3138A1-V5-7	FNMA Pool AH0635 MBS 3.500% 01/01/26		01/01/2014 .	Paydown		10,682 8,443		11,012	10,975 8,675	0	(292)	0	(292		10,682	0	0	0	31	01/01/2026	1
3138A1-V5-7	FNMA Pool AH0635 MBS 3.500% 01/01/26 FNMA Pool AH0635 MBS 3.500% 01/01/26		02/01/2014 .	Paydown Paydown		3,659				0	(231)	0	(231		3,659	0	0		49	01/01/2026 01/01/2026	1
3138A1-V5-7	FNMA Pool AH0635 MBS 3.500% 01/01/26		03/01/2014 _	Paydown		5,057		5,213	5, 196	0	(139)	0	(139		5,057	0	0	0	44	01/01/2026	1
3138A1-V5-7	FNMA Pool AH0635 MBS 3.500% 01/01/26		03/01/2014	Paydown		2, 192		2,259	2,252	0	(60)	0	(60		2, 192	0	0	0	19	01/01/2026	1
3138A2-4W-6			01/01/2014 .	Paydown		244		252	251	0	(7)	0	(7		244	0	0	0	1	12/01/2025	1
3138A2-4W-6 3138A2-4W-6			01/01/2014 .	Paydown		814 246				0	(24)	0	(24		814 246	0	0	0	2	12/01/2025 12/01/2025	1
3138A2-4W-6			02/01/2014	Paydown		817		845	841	0	(24)	0	(24		817	0	0	0	5	12/01/2025	1
3138A2-4W-6	FNMA Pool AH1736 MBS 3.500% 12/01/25		03/01/2014 .	Paydown		246		254	253	0	(7)	0	(7		246	0	0	0	2	12/01/2025	1
3138A2-4W-6	FNMA Pool AH1736 MBS 3.500% 12/01/25		03/01/2014 .	Paydown		820		847	844	0	(24)	0	(24		820	0	0	0	7	12/01/2025	1
3138A2-BQ-1 3138A2-BQ-1	FNMA Pool AH0946 MBS		01/01/2014 .	Paydown		10,332 8,956		10,860 9,414	10,853 9,409	0	(522)	0	(522 (452		10,332 8,956	0	0	0	34	12/01/2040 12/01/2040	1
3138A2-BQ-1	FNMA Pool AH0946 MBS 4.000% 12/01/40		03/01/2014 .	Paydown		5,889				0	(432)	0	(432		5,889	0	0	0	59	12/01/2040	1
3138A2-CF-4	FNMA Pool AH0969 MBS 3.500% 12/01/25		01/01/2014 .	Paydown		5,593		5,765	5,746	0	(153)	0	(153		5,593	0	0		16	12/01/2025	1
3138A2-CF-4	FNMA Pool AH0969 MBS 3.500% 12/01/25		01/01/2014 .	Paydown		887		914	911	0	(24)		(24		887	0	0	0	3	12/01/2025	1
3138A2-CF-4	FNMA Pool AH0969 MBS 3.500% 12/01/25 FNMA Pool AH0969 MBS 3.500% 12/01/25		02/01/2014 .	Paydown		4, 190		4,319	4,304	0	(114)		(114		4, 190	0	0	0	24	12/01/2025	1
3138A2-CF-4 3138A2-CF-4	FNMA Pool AH0969 MBS 3.500% 12/01/25 FNMA Pool AH0969 MBS 3.500% 12/01/25		02/01/2014 .	Paydown Paydown Paydown		664 2,544		685	683 2,613		(18)		(18		664 2,544	0			22	12/01/2025	1
3138A2-CF-4	FNMA Pool AH0969 MBS 3.500% 12/01/25		03/01/2014 _	Paydown		403		416	414	0	(11)	0	(11		403	0	0	0	4	12/01/2025	1
3138A2-LM-9	FNMA Pool AH1231 MBS 3.500% 12/01/25		01/01/2014 _	Paydown		262	262	270	269	0	(7)	0	(7		262	0	0	0	1	12/01/2025	1
3138A2-LM-9	FNMA Pool AH1231 MBS 3.500% 12/01/25		01/01/2014 .	Paydown	ļ	3,815		3,932	3,920	0	(105)	0	(105		3,815	0	0	ō	11	12/01/2025	1
3138A2-LM-9 3138A2-LM-9			02/01/2014 .	Paydown Paydown		428		441 6.424	439 6 . 403	0	(12)	0	(12		428 6.232	0	0	0	36	12/01/2025 12/01/2025	1
			03/01/2014 _	Paydown				228		0	(6)	0	(6	,	221	0	0	0	2	12/01/2025	1
3138A2-LM-9	FNMA Pool AH1231 MBS 3.500% 12/01/25		03/01/2014 .	Paydown		3,218	3,218	3,317	3,307	0	(88)	0	(88	0	3,218	0	0	0	28	12/01/2025	1
3138A3-4U-8			01/01/2014 .	Paydown		13,416		13,506	13,491	٥	(75)	0	(75		13,416	0	0	0	39	01/01/2026	1
3138A3-4U-8 3138A3-4U-8			02/01/2014 . 03/01/2014 .	Paydown Paydown		49,939 11,193		50,275 11,268	50,220 11,256	0	(280)	0	(280		49,939 11,193	0	0	0	291 98	01/01/2026 01/01/2026	1
3138A3-4U-8			03/05/2014 .	Nomura Securities		1.841.164		1,751,651	1.749.732	0	24	0	24		1.749.757	0	91.408	91.408	16.747	01/01/2026	1
3138A3-4W-4	FNMA Pool AH2636 MBS 3.500% 01/01/26		01/01/2014 .	Paydown		7,582	7,582		7,786	0	(204)	0	(204		7 ,582	0	0	0	22	01/01/2026	1
3138A3-4W-4	FNMA Pool AH2636 MBS 3.500% 01/01/26		02/01/2014 .	Paydown		835		861		0	(22)	0	(22		835	0	0	0	5	01/01/2026	1
3138A3-4W-4 3138A3-A3-1	FNMA Pool AH2636 MBS 3.500% 01/01/26 FNMA Pool AH1825 MBS 3.500% 12/01/25		03/01/2014 . 01/01/2014 .	Paydown Paydown		7,570 2,593		7,803 2,673	7,773 2,664	0	(204)	0	(204		7,570 2,593	0	0	ļ	66	01/01/2026 12/01/2025	1
3138A3-A3-1	FNMA Pool AH1825 MBS 3.500% 12/01/25		02/01/2014 .	Paydown		4,411		4,547	4,531	n	(120)	n	(120		2,593		n	n		12/01/2025	1
3138A3-A3-1	FNMA Pool AH1825 MBS 3.500% 12/01/25		03/01/2014 .	Paydown		2,741		2,825	2,815	0	(75)	0	(75		2,741	0	0	0	24	12/01/2025	1
3138A3-J3-2	FNMA Pool AH2081 MBS 3.500% 12/01/25		01/01/2014 .	Paydown		167		172	172	0	(5)		(5		167	0	0	0	0	12/01/2025	1
3138A3-J3-2	FNMA Pool AH2081 MBS 3.500% 12/01/25		02/01/2014 _	Paydown		1,595		1,645	1,638	0	(43)		(43		1,595	0	0		9	12/01/2025	1
3138A3-J3-2 3138A3-UC-9	FNMA Pool AH2081 MBS 3.500% 12/01/25 FNMA Pool AH2378 MBS 3.500% 01/01/26		03/01/2014 .	Paydown		167 18,564		172	172	0	(5)		(5		167	0	0	0		12/01/2025 01/01/2026	1
3138A3-UC-9	FNMA Pool AH2378 MBS 3.500% 01/01/26		02/01/2014 .	Paydown		27,408		28,255	28,167	0	(759)	0	(759		27,408	0	0	0	160	01/01/2026	1
	FNMA Pool AH2378 MBS 3.500% 01/01/26	1	_03/01/2014 _	Paydown		20,250		20,875	20,810	0	(561)	0	(561		20.250	0	0	0	177	01/01/2026	1

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	deemed or 0	Otherwise I	Disposed o	of During th	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	n Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	_	Adjusted	Foreign	l		Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP		_	5		Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-	D	For-	Disposal	Name	Shares of	Consid-	D	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3138A4-2V-6 3138A4-2V-6	FNMA Pool AH3487 MBS 3.500% 02/01/26 FNMA Pool AH3487 MBS 3.500% 02/01/26		01/01/2014 .	Paydown Paydown		11,571 28,928	11,57128,928	11,700	11,684		(113)	0	(113		11,571	0	0	0	34	02/01/2026 02/01/2026	1
3138A4-2V-6	FNMA Pool AH3487 MBS 3.500% 02/01/26		02/01/2014 .	Paydown		9,827	9,827	9,936	9,923	0	(96)	0	(96		9,827	0	0	0	57	02/01/2026	1
3138A4-2V-6	FNMA Pool AH3487 MBS 3.500% 02/01/26		02/01/2014 _	Paydown		24,566	24,566	24,841	24,807	0	(241)	0	(241		24,566	0	0	0	143	02/01/2026	1
3138A4-2V-6	FNMA Pool AH3487 MBS 3.500% 02/01/26		03/01/2014 .	Paydown		23,382	23,382	23,643	23,611	0	(229)	0	(229		23,382	0	0	0	205	02/01/2026	1
3138A4-2V-6 3138A4-5S-0	FNMA Pool AH3487 MBS 3.500% 02/01/26 FNMA Pool AH3556 MBS 3.500% 02/01/26		03/01/2014 .	Paydown Paydown		58,454 17,163	58,454 17,163	59, 107 17, 134	59,027 17,133		(572)		(572		58,454	0			511 50	02/01/2026 02/01/2026	1
3138A4-5S-0	FNMA Pool AH3556 MBS 3.500% 02/01/26		02/01/2014 _	Paydown		24,219	24,219	24,178	24, 176	0	43	0	43		24,219	0	0	0	141	02/01/2026	1
3138A4-5S-0	FNMA Pool AH3556 MBS 3.500% 02/01/26		03/01/2014 .	Paydown		38,603	38,603		38,534	0	69	٥	69		38,603	0	٥	0	338	02/01/2026	1
3138A4-C7-8	FNMA Pool AH2793 MBS 3.500% 01/01/26		01/01/2014 .	Paydown		165	165 769	170	169 792	0	(4)	0	(4		165 769	0	0	0	0	01/01/2026	1
3138A4-C7-8 3138A4-C7-8	FNMA Pool AH2793 MBS 3.500% 01/01/26 FNMA Pool AH2793 MBS 3.500% 01/01/26		01/01/2014 .	Paydown Paydown		769 172		795 177	/92	0 n	(23)	<sup>0</sup>	(23			0 n	<sup>0</sup>	0 n	1	01/01/2026	1
3138A4-C7-8	FNMA Pool AH2793 MBS 3.500% 01/01/26		02/01/2014 .	Paydown		803	803	830	827	0	(24)	0	(24		803	0	0	0	5	01/01/2026	1
3138A4-C7-8	FNMA Pool AH2793 MBS 3.500% 01/01/26		03/01/2014 .	Paydown		169	169	174	174	0	(5)	0	(5		169	0	0	0	1	01/01/2026	1
3138A4-C7-8	FNMA Pool AH2793 MBS 3.500% 01/01/26		03/01/2014 .	Paydown		789		816 40	813	0	(23)	0	(23			0	0	0	7	01/01/2026	1
3138A4-PA-7 3138A4-PA-7	FNMA Pool AH3116 MBS		01/01/2014 .	Paydown Paydown Paydown		38	32	40	40 34		(2)	0	(2		38	0	0			02/01/2041 02/01/2041	1
3138A4-PA-7	FNMA Pool AH3116 MBS 4.000% 02/01/41		03/01/2014 .	Paydown		668		710	709	0	(41)	0	(41		668	0	0	0	7	02/01/2041	1
3138A4-PA-7	FNMA Pool AH3116 MBS 4.000% 02/01/41		03/25/2014 .	Bank of America Sec		16, 177	15,568	16,543	16,526	0	(1)	0	(1		16,524	0	(347)	(347)	201	02/01/2041	1
3138A4-V2-8	FNMA Pool AH3332 MBS		01/01/2014 .	Paydown		106,970	106,970	110,246	109,936	0	(2,966)	0	(2,966		106,970	0	0	0	357	02/01/2026	1
3138A4-V2-8 3138A4-V2-8	FNMA Pool AH3332 MBS		02/01/2014 .	Paydown Paydown Paydown		11,462 9,508	9,508	9,799	11,780 9,771		(318)		(318		11,462				76 95	02/01/2026 02/01/2026	1
3138A4-Y5-8	FNMA Pool AH3431 MBS 3.500% 01/01/26		01/01/2014 .	Paydown		32,624	32,624		32,807	0	(184)	0	(184		32,624	0	0	0	95	01/01/2026	1
3138A4-Y5-8	FNMA Pool AH3431 MBS 3.500% 01/01/26		02/01/2014 _	Paydown		28,921	28,921	29, 108	29,084	0	(163)	0	( 163		28,921	0	0	0	169	01/01/2026	1
3138A4-Y5-8 3138A5-BP-6	FNMA Pool AH3431 MBS 3.500% 01/01/26 FNMA Pool AH3645 MBS 4.000% 02/01/41		03/01/2014 _ 01/01/2014 _	Paydown		29,020 2,971	29,020 2,971	29,208 3,157	29, 183 3, 153	0	(163)	0	( 163		29,020 2,971	0	0	0	254 10	01/01/2026 02/01/2041	1
3138A5-BP-6	FNMA Pool AH3645 MBS 4.000% 02/01/41		02/01/2014 .	Paydown Paydown		3.070	3.070	3,262	3.258	0	(189)	0	( 189		3.070	0	0	0	20	02/01/2041	1
3138A5-BP-6	FNMA Pool AH3645 MBS 4.000% 02/01/41		03/01/2014 _	Paydown		4,629	4,629	4,920	4,914	0	(285)	0	(285	0	4,629	0	0	0	46	_02/01/2041	1
3138A5-BP-6	FNMA Pool AH3645 MBS 4.000% 02/01/41		03/25/2014 _	Bank of America Sec		397,596	382,620	406,594	406, 162	0	(40)	0	(40		406 , 122	0	(8,526)	(8,526)	4,932	02/01/2041	1
3138A5-ZL-9 3138A5-ZL-9	FNMA Pool AH4346 MBS 3.500% 02/01/26 FNMA Pool AH4346 MBS 3.500% 02/01/26		01/01/2014 .	Paydown Paydown Paydown		33,612	33,61215,302	35,219	35,077 15,969	0	(1,466)	0	(1,466		33,612	0	0	0	98 99	02/01/2026	1
3138A5-ZL-9	FNMA Pool AH4346 MBS 3.500% 02/01/26		.03/01/2014	Pavdown		12.864	12.864	13.479	13,425	0	(561)	0	(561		12.864	0	0	0	113	02/01/2026	1
3138A6-ND-8	FNMA Pool AH4887 MBS 4.000% 02/01/26		01/01/2014 _	Paydown		7,511	7,511	7,741	7,717	0	(207)	0	(207		7,511	0	0	0	25	_02/01/2026	1
3138A6-ND-8	FNMA Pool AH4887 MBS 4.000% 02/01/26		02/01/2014 .	Paydown		7,693	7,693	7,929	7,904	0	(212)	0	(212		7,693	0	0	0	51	02/01/2026	1
3138A6-ND-8 3138A7-GY-8	FNMA Pool AH4887 MBS		03/01/2014 . 01/01/2014 .	Paydown Paydown		6,521 176,516	6,521 176,516	6,720 176,185	6,700 176,176		(179)	0	(179		6,521 176,516	0	0		65 515	02/01/2026 02/01/2026	1
3138A7-GY-8	FNMA Pool AH5614 MBS 3.500% 02/01/26		02/01/2014 _	Paydown		205,678	205,678	205,293	205,282	0	396	0	396		205,678	0	0	0	1,200	02/01/2026	1
3138A7-GY-8	FNMA Pool AH5614 MBS 3.500% 02/01/26		03/01/2014 .	Paydown		184,033	184,033	183,688	183,679	0	354	٥	354		184,033	0	0	0	1,610	02/01/2026	1
3138A7-W6-1 3138A7-W6-1	FNMA Pool AH6068 MBS	-	01/01/2014 .	Paydown		812 54	812 54			0	(50)	0	(50		812 54	0	0	0	3	02/01/2041	1
3138A7-W6-1	FNMA Pool AH6068 MBS		03/01/2014 _	Paydown Paydown		54	5467	71	5/ 71	n	(4)	n	(3		54	0	n	0	J	02/01/2041	1
3138A7-W6-1	FNMA Pool AH6068 MBS 4.000% 02/01/41		03/25/2014 .	Bank of America Sec		30,647	29,492	31,340	31,308	0	(2)	0	(2	0	31,306	0	(659)	(659)	380	02/01/2041	1
3138A8-G2-6	FNMA Pool AH6516 MBS 4.000% 04/01/26		01/01/2014 .	Paydown		5,799	5,799	6,069	6,049	0	(250)	0	(250		5,799	0	0	0	19	04/01/2026	1
3138A8-G2-6 3138A8-G2-6	FNMA Pool AH6516 MBS		02/01/2014 . 03/01/2014 .	Paydown Paydown		19,516 17,026	19,516 17,026	20,425 17,819	20,359 17,762	0	(843)	0	(843		19,516 17,026	0	0	0	130 170	04/01/2026 04/01/2026	1
3138A8-YD-2	FNMA Pool AH7007 MBS 4.000% 04/01/26		01/01/2014 .	Pavdown		6.373	6,373	6,708	6.704	n	(332)	n	(332		6.373	0	n	n	21	03/01/2020	1
3138A8-YD-2	FNMA Pool AH7007 MBS 4.000% 03/01/41		02/01/2014 .	Paydown		8,319	8,319	8,757	8,752	0	(433)	0	(433	0	8,319	0	0	0	55	03/01/2041	1
3138A8-YD-2	FNMA Pool AH7007 MBS 4.000% 03/01/41		03/01/2014 .	Paydown		4,861	4,861	5, 117	5,114	0	(253)	0	(253		4,861	0	0	ō	49	03/01/2041	1
3138A9-SC-9 3138A9-SC-9	FNMA Pool AH7714 MBS		01/01/2014 .	Paydown Paydown		237 234	237 234	248 245	247 244	0 n	(10)	0 n	(10		237 234	0 n	0 n	0 n	2	04/01/2026 04/01/2026	1
3138A9-SC-9	FNMA Pool AH7714 MBS 4.000% 04/01/26		03/01/2014 .	Paydown		240	240	251	250	0	(10)	0	(10		240	0	0	0	2	04/01/2026	1
3138A9-VX-9	FNMA Pool AH7829 MBS 4.000% 04/01/26		01/01/2014 .	Paydown		14, 131	14, 131	14,660	14,603	0	(472)	0	(472	0	14, 131	0	0	0	47	04/01/2026	1
3138A9-VX-9	FNMA Pool AH7829 MBS 4.000% 04/01/26		02/01/2014 .	Paydown		19, 184	19, 184	19,903	19,824	0	(641)	0	(641		19, 184	0	0		128	04/01/2026	1
3138A9-VX-9 3138AA-6T-3	FNMA Pool AH7829 MBS		03/01/2014 _ 01/01/2014 _	Paydown Paydown Paydown		10,305 2,128	10,305 2,128	10,692	10,650	l0	(344)	<sup>0</sup>	(344		10,305 2,128	0	<sup>0</sup>	0	103	04/01/2026 04/01/2026	1
3138AA-6T-3	FNMA Pool AH8981 MBS 4.000% 04/01/26		02/01/2014 .	Paydown		2, 160	2, 160	2,260	2,253	0	(92)	0	(93		2, 160	0	0	0	14	04/01/2026	1
3138AA-6T-3	FNMA Pool AH8981 MBS 4.000% 04/01/26		03/01/2014 _	Paydown		2, 146	2,146	2,246	2,238	0	(93)	0	(93	0	2, 146	0	0	0	21	04/01/2026	1
3138AA-A8-4	FNMA Pool AH8130 MBS 4.500% 04/01/26		01/01/2014 _	Pavdown	L	848	848	903	898	1 0	(50)	0	(50	0 (	848	0	0	. 0	3	04/01/2026	11

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (	Otherwise [	Disposed (	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	,	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen		/Adjusted	Value at	Gain	Gain	Total Gain		tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying		tization)/		(11 + 12 -		Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eian	Disposai	of Purchaser	Stock		Dor Volue	Cost	Value	Increase/	,	Recog-	13)	Carrying	Disposai	Disposal	Disposal			Date	(a)
3138AA-A8-4	Description FNMA Pool AH8130 MBS 4.500% 04/01/26	eigii	02/01/2014		SIUCK	eration	Par Value			(Decrease)	Accretion	_		Value		Disposai	Disposai	Disposal	DuringYear	04/01/2026	(a)
3138AA-A8-4	FNMA Pool AH8130 MBS 4.500% 04/01/26		03/01/2014	Paydown		860 848	848	915 902	910 		(51)		(51)	 0	860 848	0			10	04/01/2026	1
3138AB-TT-6	FNMA Pool AH9561 MBS 3.500% 08/01/26		01/01/2014	Paydown		16, 151	16, 151	16,994	16,914	0	(763)		(763)	0	16, 151	0	0	0	47	08/01/2026	1
				Paydown		17,473	17,473	18,385	18,299	0	(826)		(826)	0	17,473	0	0	0	102	08/01/2026	1
				Paydown		16,284	16,284	17 , 134	17,054	0	(770)	0	(770)	0	16,284	0	0	0	143	08/01/2026	1
				JP Morgan Chase		3,003,087	2,840,008	2,988,221	2,974,251	0	( 154)		( 154)	0	2,974,097	0	28,990	28,990	27,335	08/01/2026	1
			01/01/2014	Paydown		1,278	1,278	1,360	1,353	0	(75)		(75)	0	1,278	0	0	0	5	04/01/2026	1
	FNMA Pool AH9909 MBS 4.500% 04/01/26		02/01/2014	Paydown		1,290	1,290	1,373	1,366	0	(76)		(76)	0	1,290	0	0	0	10	04/01/2026	1
3138AC-AK-3 3138AC-AQ-0	FNMA Pool AH9909 MBS		03/01/2014 01/01/2014	Paydown		1,295 21,177	1,295 21,177	1,378 21,770	1,371	0	(76)		(76)	0	1,295 21,177	0	0	l0	15	04/01/2026 04/01/2026	1
3138AC-AQ-0	FNMA Pool AH9914 MBS 3.500% 04/01/26		02/01/2014	Paydown		24,682	24,682	25,372	25,308	0	(536)		(627)		24,682	0			144	04/01/2026	1
3138AC-AQ-0	FNMA Pool AH9914 MBS 3.500% 04/01/26		03/01/2014	Paydown		41,313	41,313	42,469	42,362	0	(027)		(1,049)	0	41,313	0	0	0	362	04/01/2026	1
3138AC-AW-7	FNMA Pool AH9920 MBS 4.000% 03/01/26		01/01/2014	Paydown		536	536	561		0	(23)		(23)	0	536	0	0	0	2	03/01/2026	1
3138AC-AW-7	FNMA Pool AH9920 MBS 4.000% 03/01/26		02/01/2014	Paydown		639	639	669	667		(28)		(28)	0	639	0	0	0	4	03/01/2026	1
3138AC-AW-7	FNMA Pool AH9920 MBS 4.000% 03/01/26		03/01/2014	Paydown		540	540	565	564	0	(23)		(23)	0	540	0	0	0	5	03/01/2026	1
3138AD-KD-6	FNMA Pool Al0291 MBS 5.000% 05/01/41		01/01/2014	Paydown		227	227	245	245	0	(18)		(18)	0	227	0	0	0	1	05/01/2041	1
	FNMA Pool A10291 MBS 5.000% 05/01/41		02/01/2014	Paydown		3, 174	3, 174	3,426	3,422	0	(248)		(248)		3, 174	0	0	0	26	05/01/2041	1
	FNMA Pool Al0291 MBS 5.000% 05/01/41 FNMA Pool Al1224 MBS 3.500% 04/01/26		03/01/2014 01/01/2014	Paydown		42	42	45 54,402	45	0	(3)		(3)		42	0			157	05/01/2041	1
						54,659	54,659	55,394	55,310	0	(651)		(651)	0	54,659	0	0		319	04/01/2026	1
	FNMA Pool Al1224 MBS 3.500% 04/01/26		03/01/2014			16,073	16,073	16,289	16,265	0	(191)		(191)	0	16,073	0	0	0	141	04/01/2026	1
				BNP Paribar Securities			·				,		,		,						
3138AE-LE-1	FNMA Pool Al1224 MBS 3.500% 04/01/26			Corp		2,531,363	2,400,996	2,433,260	2,429,580	0	(262)		(262)	0	2,429,317	0	102,046	102,046	26,378	04/01/2026	1
3138AF-D9-8	FNMA Pool Al1927 MBS 4.000% 04/01/26			Paydown		27,240	27,240	28,509	28,402	0	(1,161)		(1,161)	0	27,240	0	0	0	91	04/01/2026	1
3138AF-D9-8	FNMA Pool Al1927 MBS 4.000% 04/01/26			Paydown		2,412	2,412	2,524	2,514	0	(103)		(103)	0	2,412	0	0	0	16	04/01/2026	1
3138AF-D9-8 3138AF-G6-1	FNMA Pool Al1927 MBS			Paydown		28,832	28,832	30 , 175 69	30,061		(1,229)		(1,229)		28,832				288	04/01/2026	1
3138AF-G6-1	FNMA Pool A12020 MBS			Pavdown		62	62	65	65		(3)		(3)		62	0			νο Ο	04/01/2026	1
3138AF-G6-1	FNMA Pool A12020 MBS 4.000% 04/01/26			Paydown		73	73	76		0	(3)		(3)	0	73	0	0	0	1	04/01/2026	1
3138AF-HL-7	FNMA Pool Al2034 MBS 4.000% 04/01/26		01/01/2014	Paydown		3,731	3,731	3,940	3,918	0	(187)		(187)	0	3,731	0	0	0	12	04/01/2026	1
	FNMA Pool Al2034 MBS 4.000% 04/01/26			Paydown		3,367	3,367	3,556	3,536	0	( 169)		( 169)	0	3,367	0	0	0	22	04/01/2026	1
	FNMA Pool Al2034 MBS 4.000% 04/01/26			Paydown		3,894	3,894	4, 112	4,089	0	( 195)		(195)	0	3,894	0	0	0	39	04/01/2026	1
3138AG-4B-1	FNMA Pool A13517 MBS 4.000% 05/01/26		01/01/2014	Paydown		102	102	107 92	107	0	(4)		(4)	0	102 88	0	0	0	0	05/01/2026	1
3138AG-4B-1 3138AG-4B-1	FNMA Pool Al3517 MBS		02/01/2014 03/01/2014	Paydown		88 92	88 92	92	92 96		(4)		(4)						I	05/01/2026	1
3138AG-CP-1	FNMA Pool A12777 MBS 4.000% 05/01/26		01/01/2014	Paydown		1,351	1,351	1.414	1.409	0	(58)		(58)	0	1,351	0	0		5	05/01/2026	1
3138AG-CP-1	FNMA Pool A12777 MBS 4.000% 05/01/26		02/01/2014	Paydown		158	158	165	164	0	(7)		(7)	0	158	0	0	0	1	_05/01/2026	1
3138AG-CP-1	FNMA Pool Al2777 MBS 4.000% 05/01/26		03/01/2014	Paydown		162	162	169	169	0	(7)	0	(7)	0	162	0	0	0	2	05/01/2026	1
3138AM-3T-0	FNMA Pool A18009 MBS 3.500% 08/01/26		01/01/2014	Paydown		9,818	9,818	10,346	10,293	0	(475)		(475)	0	9,818	0	0	0	29	08/01/2026	1
3138AM-3T-0	FNMA Pool A18009 MBS 3.500% 08/01/26		02/01/2014	Paydown		9,578	9,578	10,094	10,042	0	(464)		(464)	0	9,578	0	0	0	56	08/01/2026	1
3138AM-3T-0 3138AM-3T-0	FNMA Pool Al8009 MBS 3.500% 08/01/26 FNMA Pool Al8009 MBS 3.500% 08/01/26		03/01/2014 03/05/2014	Paydown		11,289 1,491,612	11,289 1,409,623	11,897 1,485,500	11,836	}ō	(547) 51	,	(547)	ļō	11,289 1,477,934	0			99	08/01/2026 08/01/2026	1
3138AN-4F-7	FNMA Pool A18009 MBS 3.500% 08/01/26 FNMA Pool A18921 MBS 4.000% 08/01/26		01/05/2014 01/01/2014	Nomura Securities Paydown		1,491,612	1,409,623	1,485,500	1,477,883	0	(8,979)		(8,979)		1,477,934		13,6/8	13,6/8	536	08/01/2026	1
3138AN-4F-7	FNMA Pool A18921 MBS 4.000% 08/01/26		02/01/2014	Paydown		92.706	92,706		97.878	0	(5, 172)		(5, 172)	0	92,706	0	0	0	618	.08/01/2026	1
	FNMA Pool A18921 MBS 4.000% 08/01/26		03/01/2014	Paydown		28,005	28,005	29,686	29,568	0	(1,562)		(1,562)	0	28,005	0	0	0	280	_08/01/2026	1
3138AN-6M-0	FNMA Pool A18975 MBS 3.500% 09/01/26		01/01/2014	Paydown		85,561	85,561	90,007	89,571	0	(4,009)	0	(4,009)	0	85,561	0	0	0	250	09/01/2026	1
3138AN-6M-0	FNMA Pool A18975 MBS 3.500% 09/01/26			Paydown		27,403	27,403	28,827	28,688	0	(1,284)		(1,284)	0	27,403	0	0	0	160	09/01/2026	1
3138AN-6M-0	FNMA Pool A18975 MBS 3.500% 09/01/26		03/01/2014			27,215	27,215	28,629	28,490	0	(1,275)		(1,275)	0	27,215	0	0	0	238	09/01/2026	1
3138AN-6M-0	FNMA Pool A18975 MBS 3.500% 09/01/26			Morgan Stanley		4,401,817	4, 160, 784	4,376,950	4,355,760	0	246		246	0	4,356,007	0	45,811	45,811	40,048	09/01/2026	1
3138AQ-B6-2	FNMA Pool A19960 MBS 4.000% 10/01/26			Paydown		238,764	238,764 181,441	253,313 192,498	252,215 191,663	0	(13,451)		(13,451)	0	238,764 181,441	0	0		796 1,210	10/01/2026	1
3138AQ-B6-2 3138AQ-B6-2	FNMA Pool Al9960 MBS			Paydown		181,441	181,441	192,498	191,663		(10,222)		(10,222)		181,441				1,629	10/01/2026	1
3138AQ-CP-9	FNMA Pool A19977 MBS 3.000% 10/01/26		01/01/2014	Pavdown		20,602	20,602	21, 192	21, 137	0	(535)		(535)	0	20,602	0	0	0	52	10/01/2026	1
3138AQ-CP-9	FNMA Pool A19977 MBS 3.000% 10/01/26		01/01/2014	Paydown		20,602	20,602	21,192	21, 137	0	(535)		(535)	0	20,602	0	0	0	52	10/01/2026	1
3138AQ-CP-9	FNMA Pool A19977 MBS 3.000% 10/01/26		02/01/2014	Paydown	L	12,201	12,201	12,551	12,518	0	(317)		(317)	٥	12,201	0	0	0	61	10/01/2026	1
	FNMA Pool A19977 MBS 3.000% 10/01/26			Paydown		12,201	12,201	12,551	12,518	0	(317)		(317)	0	12,201	0	0	0	61	10/01/2026	1
	FNMA Pool A19977 MBS 3.000% 10/01/26			Paydown		20,734	20,734	21,328	21,272	0	(538)		(538)	0	20,734	0	0	0	155	10/01/2026	1
3138AQ-CP-9	FNMA Pool A19977 MBS 3.000% 10/01/26		03/01/2014	raydown		20,734	20,734	21,328	21,272	<u>0</u>	(538)	) <b></b> 0	(538)	0	20,734	0	<u> </u>	<u> </u>	155	10/01/2026	I

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or 0	Otherwise [	Disposed of	of During th	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10		ange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
												_	Total	Total							NAIC
												Current	Change in	_	Daal./				Dand		Desig-
									Deias Vaas			Year's	Book/	Exchange	Book/				Bond	04-4-4	nation
									Prior Year Book/		Current	Other Than	Adjusted	Change in	Adjusted	Foreign Exchange	Realized		Interest/ Stock	Stated Con-	or Market
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's	Temporary	Carrying Value	Book	Carrying Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	(Amor- tization)/	Impairment Recog-	(11 + 12 -	/Adjusted Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3138AR-Z5-6		Cigii	01/01/2014 .	Pavdown	Otook	298	298	317	316	0	(18)	0	(18		298	0	0	0	1	09/01/2041	1
3138AR-Z5-6	FNMA Pool AJ0763 MBS 4.000% 09/01/41		02/01/2014 .	Paydown		182	182	193	193	0	(11)	0	(11	0	182	0	0	0	1	09/01/2041	1
3138AR-Z5-6	FNMA Pool AJ0763 MBS 4.000% 09/01/41		03/01/2014 .	Paydown		122	122	130	130	0	(8)	0	(8		122	0	0	0	1	09/01/2041	1
3138AR-Z5-6 3138AT-CX-6	FNMA Pool AJ0763 MBS 4.000% 09/01/41 FNMA Pool AJ1885 MBS 3.000% 03/01/42		03/25/2014 .	Bank of America Sec Pavdown		24,449 1,469	23,528	25,003 1.556	24,977 1.554		0 (85)	0			24,977 1,469	0	(528)	(528)	303	09/01/2041 03/01/2042	1
3138AT-CX-6	FNMA Pool AJ1885 MBS 3.000% 03/01/42		02/01/2014	Paydown		1,226	1,226	1,298	1,297	0	(71)	0	(71		1,226	0	0	0	6	03/01/2042	1
3138AT-CX-6	FNMA Pool AJ1885 MBS 3.000% 03/01/42		03/01/2014 _	Paydown		1,529	1,529	1,619	1,617	0	(88)	0	(88		1,529	0	0	0	11	03/01/2042	1
3138AW-4W-0			01/01/2014 _	Paydown		35,713	35,713	36,599	36,515	0	(802)	0	(802		35,713	0	0	0	89	11/01/2026	1
3138AW-4W-0 3138AW-4W-0	FNMA Pool AJ5336 MBS 3.000% 11/01/26 FNMA Pool AJ5336 MBS 3.000% 11/01/26		01/01/2014 .	Paydown Paydown Paydown	-	21,428	21,428 40,797	21,959 41,809	21,909 41,712	 n	(481)		(481		21,428 40,797			0 n	54	11/01/2026 11/01/2026	1
3138AW-4W-0	FNMA Pool AJ5336 MBS 3.000% 11/01/26		02/01/2014 .	Paydown		24,478	24,478	25,085	25,027	0	(549)	0	(549	0	24,478	0	0	0	122	11/01/2026	1
3138AW-4W-0			03/01/2014 _	Paydown		32,956	32,956	33,774	33,696	0	(740)	0	(740		32,956	0	0	0	247	11/01/2026	1
3138AW-4W-0 3138AW-EN-9	FNMA Pool AJ5336 MBS 3.000% 11/01/26		03/01/2014 .	Paydown		19,774	19,774	20,264	20,218 29,937	0	(444)	0	(444		19,774 28,381	0	0	0	148 95	11/01/2026	1
3138AW-EN-9	FNMA Pool AJ4640 MBS	l	01/01/2014 .	Paydown Paydown		28,381	28,381	29,955	29,937	0	(1,556)	n	(1,556		28,381	n	0	0 N	95	10/01/2041 10/01/2041	1
3138AW-EN-9	FNMA Pool AJ4640 MBS 4.000% 10/01/41		03/01/2014 _	Paydown		2,332	2,332	2,461	2,459	0	(128)	0	(128	0	2,332	0	0	0	23	10/01/2041	1
3138E0-6C-8	FNMA Pool AJ8066 MBS 3.500% 12/01/41		01/01/2014 .	Paydown		89,040	89,040	94,375	94,235		(5, 195)	0	(5, 195		89,040	0	0	0	260	12/01/2041	1
3138E0-6C-8 3138E0-6C-8	FNMA Pool AJ8066 MBS 3.500% 12/01/41 FNMA Pool AJ8066 MBS 3.500% 12/01/41		02/01/2014 .	Paydown		42,420 64,354	42,420 64,354	44,961 68,210	44,895 68,109	٥	(2,475)	0	(2,475		42,420 64,354	0	0	0	247	12/01/2041	1
3138E0-RK-7	FNMA Pool AJ7689 MBS 4.000% 12/01/41		01/01/2014 _	Paydown Paydown	-	04,354	11,988	12,626	12,619	0	(3,733)	0	(632		11,988	0	0	0	40	12/01/2041	1
3138E0-RK-7	FNMA Pool AJ7689 MBS 4.000% 12/01/41		01/01/2014	Paydown		17,640	17,640	18,745	18,726	0	(1,086)	0	(1,086		17,640	0	0	0	59	12/01/2041	1
3138E0-RK-7	FNMA Pool AJ7689 MBS 4.000% 12/01/41		02/01/2014 .	Paydown		7,818	7,818	8,235	8,230	0	(412)	0	(412		7,818	0	0	0	52	12/01/2041	1
3138E0-RK-7 3138E0-RK-7	FNMA Pool AJ7689 MBS		02/01/2014 . 03/01/2014 .	Paydown Paydown		11,505 7,009	11,505 7,009	12,226	12,213		(708)	0	(708		11,505 7,009	0	0	0	77 70	12/01/2041 12/01/2041	1
3138E0-RK-7	FNMA Pool AJ7689 MBS 4.000% 12/01/41		03/01/2014	Paydown		10,313	10,313	10,959	10,948	0	(635)	0	(635		10,313	0	0	0	103	12/01/2041	1
3138E0-RK-7	FNMA Pool AJ7689 MBS 4.000% 12/01/41		03/25/2014 .	Credit Suisse		1,821,375	1,753,166	1,863,012	1,861,106	٥	( 172)	0	( 172		1,860,934	0	(39,559)	(39,559)	22,596	12/01/2041	1
3138E0-SF-7 3138E0-SF-7	FNMA Pool AJ7717 MBS 3.000% 12/01/26 FNMA Pool AJ7717 MBS 3.000% 12/01/26		01/01/2014 .	Paydown Paydown		50,621 46,406	50,621 46,406	52,211 47,863	52,064 47.728	0	(1,442)	0	(1,442		50,621 46,406	0	0	0	127 232	12/01/2026	1
3138E0-SF-7	FNMA Pool AJ7717 MBS 3.000% 12/01/26		03/01/2014 _	Paydown		46,406	29,734	47,863		0	(1,322)	0	(1,322		46,406	0	0	0	223	12/01/2026	1
3138E2-4E-2	FNMA Pool AJ9820 MBS 3.000% 12/01/26		01/01/2014	Paydown		56,009	56,009	57,258	57, 143	0	(1, 134)	0	(1, 134		56,009	0	0	0	140	12/01/2026	1
3138E2-4E-2	FNMA Pool AJ9820 MBS 3.000% 12/01/26		01/01/2014 .	Paydown		56,009	56,009	57,258	57, 143	0	(1, 134)	0	(1, 134		56,009	0	0	0	140	12/01/2026	1
3138E2-4E-2 3138E2-4E-2			02/01/2014 _ 02/01/2014 _	Paydown Paydown		168,832 168,832	168,832 168,832	172,597 172,597	172,249 172,249		(3,418)	0	(3,418		168,832 168,832	0	0	0	844 844	12/01/2026 _12/01/2026	1
3138E2-4E-2	FNMA Pool AJ9820 MBS 3.000% 12/01/26		03/01/2014 .	Paydown		110,909	110,909	113,383	113, 155	0	(2,245)	0	(2,245		110,909	0	0	0	832	12/01/2026	1
3138E2-4E-2	FNMA Pool AJ9820 MBS 3.000% 12/01/26		03/01/2014 .	Paydown		110,909	110,909	113,383	113, 155	0	(2,245)	0	(2,245	0	110,909	0	0	0		12/01/2026	1
3138EA-E5-2	FNMA Pool AK5555 MBS		01/01/2014 .	Paydown		7,638	7,638		8,143	0	(505)	0	(505		7,638	0	0	0	25	04/01/2042	1
3138EA-E5-2 3138EA-E5-2	FNMA Pool AK5555 MBS		02/01/2014 .	Paydown Paydown Paydown	-	161,001 70,573	161,001 70,573	171,918 75.359	171,638 75,236	n	(10,637)	n	(10,637		161,001 70.573	0 n	n	0 n	1,073	04/01/2042 04/01/2042	1
3138EE-7J-2	FNMA Pool AK9896 MBS 3.500% 07/01/42		01/01/2014 .	Paydown		7,016	7,016	7,487	7,476	0	(459)	0	(459	0	7,016	0	0	0	20	07/01/2042	1
3138EE-7J-2			02/01/2014 .	Paydown		12,412	12,412	13,244	13,225	0	(812)	0	(812		12,412	0	0	0	72	07/01/2042	1
3138EE-7J-2 3138EE-ZH-5			03/01/2014 .	Paydown Paydown Paydown		35,256	35,256 116.598	37,619 122,127	37,563 121,716	0	(2,308)	0	(2,308		35,256 116.598	0	0	0	308 291	07/01/2042 04/01/2027	1
3138EE-ZH-5		l	02/01/2014 .	Paydown		119,285	119,285	124,941	121,716	0	(5, 118)	0	(5,118		119,285	0	0	0		04/01/2027	1
3138EE-ZH-5	FNMA Pool AK9743 MBS 3.000% 04/01/27		03/01/2014 _	Paydown		63,646	63,646	66,664	66,440	0	(2,794)	0	(2,794	0	63,646	0	0	0	477	04/01/2027	1
3138EG-AS-3	FNMA Pool AL0016 MBS 4.500% 03/01/26	.	01/01/2014 _	Paydown		3,807	3,807	4,051	4,034	0	(227)	0	(227		3,807	0	0	0	14	03/01/2026	1
3138EG-AS-3 3138EG-AS-3	FNMA Pool AL0016 MBS 4.500% 03/01/26 FNMA Pool AL0016 MBS 4.500% 03/01/26		02/01/2014 .	Paydown Paydown Paydown		3,494 4,163	3,494 4,163	3,718	3,703 4,411	J0	(208)	J0	(208		3, 494 4, 163	0	0	0	26 47	03/01/2026 03/01/2026	1
3138EG-SK-1	FNMA Pool AL0521 MBS 5.000% 06/01/41		01/01/2014 .	Paydown		53,481	53,481	57,741	57,643	0	(240)	0	(4, 162		53,481	0	0	0	223	06/01/2041	1
3138EG-SK-1	FNMA Pool AL0521 MBS 5.000% 06/01/41		02/01/2014 _	Paydown		39,587	39,587	42,740	42,668	0	(3,081)	0	(3,081		39,587	0	0	0	330	06/01/2041	1
3138EG-SK-1	FNMA Pool AL0521 MBS 5.000% 06/01/41	-	03/01/2014 _	Paydown		50,239	50,239	54,240	54,148	0	(3,910)	0	(3,910		50,239	0	0	0	628	06/01/2041	1
3138EG-TU-8 3138EG-TU-8	FNMA Pool AL0562 MBS		01/01/2014 .	Paydown Paydown		7,783 5.587	7,783 5,587	8,282	8,247 5,919	 n	(463)	U	(463		7,783 5,587			0 n	29 42	04/01/2026 04/01/2026	1
3138EG-TU-8	FNMA Pool AL0562 MBS 4.500% 04/01/26		03/01/2014 _	Paydown		7, 169	7, 169	7,628	7,596	0	(427)	0	(427		7,169	0	0	0	81	04/01/2026	1
3138EG-U7-7	FNMA Pool AL0605 MBS 4.000% 08/01/26	.	01/01/2014 _	Paydown		2,343	2,343	2,452	2,444	0	(101)	0	(101		2,343	0	0	0	8	08/01/2026	1
3138EG-U7-7	FNMA Pool AL0605 MBS 4.000% 08/01/26 FNMA Pool AL0605 MBS 4.000% 08/01/26	·	02/01/2014 .	Paydown		2,005 1,472	2,005 1,472	2,098 1,541	2,091 1,536	0	(87)	0	(87		2,005 1,472	0	0	0	13	08/01/2026	1
3138EG-U7-7 3138EH-3A-8			01/01/2014 .	Paydown Paydown		1,4/2	1,472	1,541	1,536	0	(64)	0	(64		1,580	0	0	0	15	08/01/2026 04/01/2022	1
			02/01/2014	Paydown		1.586	1,586	1.598	1.596	0	(10)	0	(10		1.586	0	0	0	8	04/01/2022	1

			SI	how All Lor	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or C	Otherwise I	Disposed o	of During th	ne Current	Quarter							
1	2	3 4	5	6	7	8	9	10			ok/Adjusted		lue	16	17	18	19	20	21	22
									11	12	13	14	15							
											_	Total	Total							NAIC
											Current	Change in	Foreign	5						Desig-
								<b>5</b>			Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign	D		Interest/	Stated	or
011015								Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange			Stock	Con-	Market
CUSIP		F		Number of	0		A . 1 1	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-	<b>5</b>	For- Disposa		Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3138EH-3A-8 3138EH-BN-1	FNMA Pool AL1692 MBS 2.759% 04/01/22 FNMA Pool AL0944 MBS 3.000% 11/01/26				1,957 67,249	1,957 67,249	1,972 69,777	1,969	0	(12)	0	(12)		1,957 67,249	0	0	0	14	04/01/2022 11/01/2026	1
3138EH-BN-1	FNMA Pool AL0944 MBS 3.000% 11/01/26				47,075	47,075	48,844	48,693	0	(1,618)	0	(1,618)		47,075	0	0	0	118	. 11/01/2026	  1
3138EH-BN-1	FNMA Pool AL0944 MBS 3.000% 11/01/26	02/01/2014			47,894	47,894	49,694	49,540	0	(1,647)	0	(1,647)	0	47,894	0	0	0	239	11/01/2026	11
3138EH-BN-1	FNMA Pool AL0944 MBS 3.000% 11/01/26				33,526		34,785	34,678	0	(1, 153)	0	(1, 153)			0	0	0	168	. 11/01/2026	1
3138EH-BN-1	FNMA Pool AL0944 MBS 3.000% 11/01/26				52,464	52,464	54,436	54,268	0	(1,804)	0	(1,804)		52,464	0	0	0	393	.11/01/2026	1
3138EH-BN-1 3138EH-FB-3	FNMA Pool AL0944 MBS 3.000% 11/01/26 FNMA Pool AL1061 MBS 4.000% 02/01/41				36,725 37,492	36,725 37,492	38,105 39,472	37,988 39,450	}0	(1,263)	0	(1,263)	0	36,725 37,492	0	h0	0	275 125	. 11/01/2026 . 02/01/2041	L
3138EH-FB-3	FNMA Pool AL1061 MBS				19,217	19,217		20,221	n	(1,957)	n	(1,957)	n	19,217	n	n	n	128	02/01/2041	  1
3138EH-FB-3	FNMA Pool AL1061 MBS 4.000% 02/01/41				23,339	23,339	24,572	24,558	0	(1,003)	0	(1,003)	0	23,339	0	0	0	233	.02/01/2041	1
3138EH-RC-8	FNMA Pool AL1382 MBS 3.000% 02/01/27		Paydown		58,787	58,787	61,311	61,117	0	(2,330)	0	(2,330)	0	58,787	0	0	0		.02/01/2027	1
3138EH-RC-8	FNMA Pool AL1382 MBS 3.000% 02/01/27				30,653	30,653	31,969	31,868	0	(1,215)	0	(1,215)		30,653	0	0	0		.02/01/2027	L <sup>1</sup>
3138EH-RC-8 3138EJ-LA-4	FNMA Pool AL1382 MBS 3.000% 02/01/27 FNMA Pool AL2120 MBS 4.000% 02/01/41				30 , 177	30,177 24,983	31,472 26,326	31,373	ł	(1, 196)	0	(1, 196)		30 , 177 24 . 983	ļ0	}0	ļ0	226	02/01/2027	L    1
	FNMA Pool AL2120 MBS				24,983	24,983	18,242		n	(1,327)		(1,327)		24,983	0	0	n	115	.02/01/2041	  1
3138EJ-LA-4	FNMA Pool AL2120 MBS 4.000% 02/01/41	03/01/2014			15,604	15,604	16,443	16,433	0	(829)	0	(829)		15,604	0	0	0	156	.02/01/2041	1
3138LR-BH-4	FNMA Pool A00939 MBS 3.000% 04/01/27	01/01/2014			43, 105	43, 105	45, 176	45,025	0	(1,919)	0	(1,919)		43, 105	0	0	0	108	.04/01/2027	1
3138LR-BH-4	FNMA Pool A00939 MBS 3.000% 04/01/27				43,810	43,810	45,915	45,761	0	(1,951)	0	(1,951)	0	43,810	0	0	0	219	04/01/2027	1
3138LR-BH-4 3138LR-Q5-4	FNMA Pool A00939 MBS 3.000% 04/01/27 FNMA Pool A01375 MBS 3.500% 08/01/42				44, 138 3, 819	44, 138 3,819	46,258 4.041	46, 103 4,037	0	(1,965)	0	(1,965)	0	44 , 138 3 , 819	0	0	0	331 . 11	.04/01/2027 08/01/2042	1
3138LR-Q5-4	FNMA Pool A01375 MBS 3.500% 08/01/42				114,532	114,532	121, 189	121,048		(6,516)	0	(6,516)	0	114,532				668	08/01/2042	  1
3138LR-Q5-4	FNMA Pool A01375 MBS 3.500% 08/01/42				3,661	3,661	3,874	3,869	0	(208)	0	(208)		3,661	0	0	0	32	.08/01/2042	11
3138LY-HB-6	FNMA Pool A07425 MBS 3.500% 08/01/42				7,388	7,388	7,815	7,806	0	(418)	0	(418)		7 , 388	0	0	0	22	.08/01/2042	1
3138LY-HB-6	FNMA Pool A07425 MBS 3.500% 08/01/42				7,581	7,581	8,018	8,009	0	(429)	0	(429)		7,581	0	0	0	44	.08/01/2042	1
3138LY-HB-6 3138M1-JG-4	FNMA Pool A07425 MBS 3.500% 08/01/42 FNMA Pool A09262 MBS 3.500% 07/01/42				5,954 6,030	5,954 6,030	6,298 6,360	6,291 6,353	0	(337)	0	(337)		5,954 6,030	0	0		52	08/01/2042 07/01/2042	L
3138M1-JG-4	FNMA Pool A09262 MBS 3.500% 07/01/42				7, 174	7, 174	7,568	7.559	0	(385)	0	(385)		7, 174	0	0	0	42	.07/01/2042	  1
3138M1-JG-4	FNMA Pool A09262 MBS 3.500% 07/01/42				7,065	7,065	7,453	7,444	0	(379)	0	(379)	0	7,065	0	0	0	62	.07/01/2042	1
3138M4-E3-2	FNMA Pool AP1053 MBS 3.500% 07/01/42	01/01/2014			5,671	5,671	6,053	6,044	0	(372)	0	(372)	0	5,671	0	0	0	17	07/01/2042	1
3138M4-E3-2 3138M4-E3-2	FNMA Pool AP1053 MBS 3.500% 07/01/42				5,354 5.854	5,354 5,854	5,714 6,247	5,705 6.238	0	(351)	0	(351)	0	5,354 5.854	0	0	0	31	07/01/2042 07/01/2042	1
3138M4-E3-2 3138M5-UE-7	FNMA Pool AP1053 MBS 3.500% 07/01/42 FNMA Pool AP2380 MBS 3.500% 07/01/42				2,992	2,992				(384)	0	(384)	0	5,854	0			51	.07/01/2042	  1
3138M5-UE-7	FNMA Pool AP2380 MBS 3.500% 07/01/42	02/01/2014			2,853	2,853	3,027	3,023	0	(171)	0	(171)		2,853	0	0	0	17	07/01/2042	11
3138M5-UE-7	FNMA Pool AP2380 MBS 3.500% 07/01/42				2,755	2,755	2,923	2,919	0	(165)	0	(165)	0	2,755	0	0	0	24	.07/01/2042	1
3138M9-3C-3	FNMA Pool AP6194 MBS 3.500% 08/01/42				30,232	30,232	32,424	32,372	0	(2, 140)		(2, 140)		30,232	0	0	0	88	.08/01/2042	1
3138M9-3C-3 3138M9-3C-3	FNMA Pool AP6194 MBS 3.500% 08/01/42 FNMA Pool AP6194 MBS 3.500% 08/01/42				1,863 1,784	1,863 1,784	1,998 1,914	1,994 1,911	0	(132)		(132)		1,863 1,784	0	0	0	11	_08/01/2042 _08/01/2042	1
3138MH-3J-0	FNMA Pool AQ2600 MBS 3.500% 12/01/42				1,784	1,784	1,815	1,813	n	( 126)	n	(126)		1,784	n	n	n	5	12/01/2042	'  1
3138MH-3J-0	FNMA Pool AQ2600 MBS 3.500% 12/01/42				1,812	1,812	1,947	1,945	0	(133)	0	(133)		1,812	0	0	0	11	12/01/2042	1
3138MH-3J-0	FNMA Pool AQ2600 MBS 3.500% 12/01/42		Paydown		1,834	1,834	1,971	1,969	0	( 134)	0	(134)		1,834	0	0	0	16	12/01/2042	1
3138ML-FS-8	FNMA Pool AQ4676 MBS 3.500% 11/01/42				5,240	5,240	5,619	5,612	0	(372)	0	(372)		5,240	0	0	0	15	_11/01/2042	1
3138ML-FS-8 3138ML-FS-8	FNMA Pool AQ4676 MBS 3.500% 11/01/42 FNMA Pool AQ4676 MBS 3.500% 11/01/42				4,316 4,567	4,316 4,567	4,628 4.897	4,623 4,891	0	(307)	0	(307)		4,316 4,567	0	0	0	25 40	11/01/2042	1
3138MM-NT-5	FNMA Pool AQ5801 MBS 3.000% 11/01/42	01/01/2014			10,362	10,362	10,919	10,908	0	(546)	0	(546)		10,362	0	0	0	26	_11/01/2042	  1
3138MM-NT-5	FNMA Pool AQ5801 MBS 3.000% 11/01/42	02/01/2014			10,588	10,588	11,157	11,146	0	(558)	0	(558)		10,588	0	0	0	53	_11/01/2042	1
3138MM-NT-5	FNMA Pool AQ5801 MBS 3.000% 11/01/42				10,941	10,941	11,529	11,517	0	(576)	0	(576)	0	10,941	0	0	0	82	11/01/2042	1
3138MM-NT-5	FNMA Pool AQ5801 MBS 3.000% 11/01/42				5,443,728	5,616,162	5,917,811	5,912,047	0	726	0	726	0	5,912,773	0	(469,045)	(469,045)	46,333	11/01/2042	1
3138MN-R2-8 3138MN-R2-8	FNMA Pool AQ6804 MBS 3.500% 11/01/42 FNMA Pool AQ6804 MBS 3.500% 11/01/42				5,287 5,350	5,287 5,350	5,676 5,744	5,669 5,737	0 n	(382)	0	(382)		5,287 5,350	0	0 n	0 n	15	11/01/2042 11/01/2042	'   1
3138MN-R2-8	FNMA Pool AQ6804 MBS 3.500% 11/01/42	03/01/2014			10,831	10,831	11,628	11,613	0	(782)	0	(782)		10,831	0	0	0	95	_11/01/2042	11
3138MS-A4-1	FNMA Pool AQ9926 MBS 3.000% 12/01/42		Paydown		3,873	3,873	4,073	4,069	0	(197)	0	(197)	0	3,873	0	0	0	10	12/01/2042	1
3138MS-A4-1	FNMA Pool AQ9926 MBS 3.000% 12/01/42				3,665	3,665	3,854	3,851	0	(186)	0	(186)		3,665	0	0	0	18	12/01/2042	1
3138MS-A4-1	FNMA Pool AQ9926 MBS 3.000% 12/01/42				3,608 47.859	3,608 47,859	3,794	3,791 50,106	ō	(183)		(183)	ō	3,608 47,859	ō	ō		27 . 140	12/01/2042	1
3138NW-GG-8 3138NW-GG-8	FNMA Pool AR0198 MBS 3.500% 05/01/43 FNMA Pool AR0198 MBS 3.500% 05/01/43				47,859	2.097	50,124 2.196	50, 106	,	(2,247)	0	(2,247)	0	47,859 2.097	0	0	J	12	_05/01/2043 _05/01/2043	L   1
3138NW-GG-8	FNMA Pool AR0198 MBS 3.500% 05/01/43				2,119	2,119	2,190	2, 193	0	(100)	0	(100)		2,119	0	0	0	19	.05/01/2043	1
3138NW-XS-3	FNMA Pool AR0688 MBS 3.000% 12/01/42	01/01/2014	Paydown		1,728	1,728	1,814	1,813	0	(85)	0	(85)	0	1,728	0	0	0	4	_12/01/2042	1
2120NW_VC_2	ENIMA Pool AR0688 MRS 3 000% 12/01/42	02/01/201/	Paydown		1 70/	1 70/	1 884	1 882	ı .	(88)	I 0	(88)	0	1 70/	١	1 0	1 0	٥	12/01/20/2	11

			Show All L	ong-Term Bo	onds and Sto	ck Sold, Red	deemed or (	Otherwise [	Disposed o	of During th	ne Current	Quarter							
1	2	3 4	5 6	7	8	9	10			ok/Adjusted	Carrying Va		16	17	18	19	20	21	22
								11	12	13	14	15							
											Total	Total							NAIC
										Current	Change in	Foreign							Desig-
										Year's	Book/	Exchange	Book/				Bond		nation
							Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
							Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For- Disposal	Name Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
3138NW-XS-3	FNMA Pool AR0688 MBS 3.000% 12/01/42		Paydown	2,061	2,061	2, 164	2, 162	0	(101)	0	(101)	0	2,061	0	0	0	15	12/01/2042 1	1
3138W2-W8-4	FNMA Pool AR5170 MBS 3.500% 06/01/43		Paydown	3,600	3,600	3,736	3,735	0	( 135)	0	(135)	0	3,600	0	0	0	11	06/01/2043 1	1
3138W2-W8-4	FNMA Pool AR5170 MBS 3.500% 06/01/43		Paydown	3,613	3,613	3,750	3,749	0	(136)	0	(136)	0	3,613	0	0	0	21	06/01/2043 1	<u> </u>
3138W2-W8-4	FNMA Pool AR5170 MBS 3.500% 06/01/43		Paydown	30,799	30,799	31,969	31,955	0	(1,156)	0	(1, 156)	0	30,799	0	0	0	269	06/01/2043 1	<u> </u>
3138W7-CM-4 3138W7-CM-4	FNMA Pool AR9075 MBS 3.500% 03/01/43 FNMA Pool AR9075 MBS 3.500% 03/01/43	01/01/2014	Paydown Paydown	16,657	16,657 18,385	17,674 19,508	17,660		(1,003)		(1,003)		16,657				49	03/01/2043 1 03/01/2043 1	1
3138W7-CM-4	FNMA Pool AR9075 MBS 3.500% 03/01/43	03/01/2014	Paydown	17,033	17,033	18,073	18,059	0	(1,107)	0	(1,026)	0	17,033	0	0	0	149	03/01/2043 1	1
3138W9-MT-4	FNMA Pool AS0369 MBS 4.500% 09/01/43	01/01/2014	Paydown	10,609	10,609	11,240	11,236	0	(628)	0	(628)	0	10,609	0	0	0	40	_09/01/2043 1	1
3138W9-MT-4	FNMA Pool AS0369 MBS 4.500% 09/01/43		Paydown	15,483	15,483	16,405	16,399	٥	(916)	0	(916)	0	15,483	0	0	0	58	09/01/2043 1	1
3138W9-MT-4	FNMA Pool AS0369 MBS 4.500% 09/01/43	02/01/2014	Paydown	47,790	47,790	50,635	50,617	0	(2,828)	0	(2,828)	0	47 , 790	0	0	0	358	09/01/2043 1	1
3138W9-MT-4	FNMA Pool AS0369 MBS 4.500% 09/01/43		Paydown	69,747	69,747	73,899	73,874	0	(4, 127)	0	(4, 127)	0	69,747	0	0	0	523	09/01/2043 1	ļ
3138W9-MT-4	FNMA Pool AS0369 MBS		Paydown		34,543 50,413	36,599	36,586 53,396	ļō	(2,044)	} <sub>0</sub>	(2,044)	ļ0	34,543	ļō	ļō	ļō	389 567	09/01/2043 1	
3138W9-MT-4 3138W9-TV-2	FNMA Pool AS0369 MBS	03/01/2014	Paydown Paydown			53,415			(2,983)		(2,983)		50,413				118	09/01/2043 1	1
3138W9-TV-2	FNMA Pool AS0563 MBS 4.500% 09/01/43	02/01/2014	Paydown		16, 112	17.174	17.162	0	(1,050)	0	(1,050)	0	16.112	0	0	0	121	09/01/2043 1	1
3138W9-TV-2	FNMA Pool AS0563 MBS 4.500% 09/01/43	03/01/2014	Paydown	45,660	45,660	48,671	48,637	0	(2,976)	0	(2,976)	0	45,660	0	0	0	514	_09/01/2043 1	1
3138WQ-JN-3	FNMA Pool AT2968 MBS 3.500% 05/01/43		Paydown	5,324	5,324	5,585	5,583	0	(258)	0	(258)	0	5,324	0	0	0	16	05/01/2043 1	1
3138WQ-JN-3	FNMA Pool AT2968 MBS 3.500% 05/01/43		Paydown	5,665	5,665	5,942	5,940	0	(275)	0	(275)	0	5,665	0	0	0	33	05/01/2043 1	1
3138WQ-JN-3	FNMA Pool AT2968 MBS 3.500% 05/01/43		Paydown	5,400	5,400	5,665	5,663	0	(262)	0	(262)	0	5,400	0	0	0	47	05/01/2043 1	1
3138WT-AR-7	FNMA Pool AT5415 MBS 3.500% 06/01/43		Paydown		5,482	5,750	5,748	0	(266)	0	(266)	0	5,482	0	0	0	16	06/01/2043 1	<u> </u>
3138WT-AR-7 3138WT-AR-7	FNMA Pool AT5415 MBS 3.500% 06/01/43 FNMA Pool AT5415 MBS 3.500% 06/01/43	02/01/2014	Paydown Paydown		34,345 5,190	36,025 5,443	36,011 5,441		(1,666)		(1,666)	0	34,345				200 45	06/01/2043 1	1
3138WT-CE-4	FNMA Pool AT5468 MBS 3.500% 06/01/43		Paydown Paydown		5, 190	5,443		 0	(252)		(32)						40	06/01/2043 1	1
3138WT-CE-4	FNMA Pool AT5468 MBS 3.500% 06/01/43	02/01/2014	Paydown	676	676	708	707	0	(32)		(32)	0	676	0	0	0	4	06/01/2043	1
3138WT-CE-4	FNMA Pool AT5468 MBS 3.500% 06/01/43	03/01/2014	Paydown	710	710	744		0	(33)		(33)	0	710	0	0	0	6	06/01/2043 1	1
3138WT-ZS-8	FNMA Pool AT6152 MBS 4.000% 05/01/42		Paydown	130,968	130,968	138,622	138,542	0	(7,574)		(7,574)	0	130,968	0	0	0	437	05/01/2042 1	1
3138WT-ZS-8	FNMA Pool AT6152 MBS 4.000% 05/01/42		Paydown	11,289	11,289	11,949	11,942	0	(653)	0	(653)	0	11,289	0	0	0	75	05/01/2042 1	1
3138WT-ZS-8	FNMA Pool AT6152 MBS 4.000% 05/01/42		Paydown	86,009		91,036	90,983	0	(4,974)	0	(4,974)	0	86,009	0	0	0	860	05/01/2042 1	<u> </u>
3138WT-ZS-8	FNMA Pool AT6152 MBS 4.000% 05/01/42	03/25/2014	Credit Suisse	6,326,319	6,089,403	6,445,253	6,441,545	0	(168)	0	(168)	0	6,441,377	0	(115,058)	(115,058)	78,486	05/01/2042 1	<u> </u>
3138X0-MT-2 3138X0-MT-2	FNMA Pool AU1269 MBS 3.000% 07/01/28 FNMA Pool AU1269 MBS 3.000% 07/01/28	01/01/2014	Paydown Paydown		31,696 28,578	32,565	32,543		(847)		(847)		31,696				79 143	07/01/2028 1	1
3138X0-MT-2	FNMA Pool AU1269 MBS 3.000% 07/01/28		Paydown Paydown	35,411	35,411	36,382	36,358	0	(946)	0	(946)	0	35,411	0	0	0	266	07/01/2028 1	1
3138X2-TB-0	FNMA Pool AU3245 MBS 3.000% 08/01/43	01/01/2014	Paydown	21,611	21,611	20,899	20,905	0	706	0	706	0	21,611	0	0	0	54	_08/01/2043 1	1
3138X2-TB-0	FNMA Pool AU3245 MBS 3.000% 08/01/43		Paydown	121,509	121,509	117,503	117,540	0	3,969	0	3,969	0	121,509	0	0	0	608	08/01/2043 1	1
3138X2-TB-0	FNMA Pool AU3245 MBS 3.000% 08/01/43		Paydown	22,001	22,001	21,276	21,283	0	719	0	719	0	22,001	0	0	0	165	08/01/2043 1	1
3138X6-UE-3	FNMA Pool AU6880 MBS 4.000% 09/01/43		Paydown	2,064	2,064	2, 178	2, 178	0	(113)	0	(113)	0	2,064	0	0	0	7	09/01/2043 1	1
3138X6-UE-3	FNMA Pool AU6880 MBS 4.000% 09/01/43		Paydown	2,092	2,092	2,208	2,207	0	(115)	0	(115)	0	2,092	0	0	0	14	09/01/2043 1	<u></u>
3138X6-UE-3 3138X7-CJ-0	FNMA Pool AU6880 MBS	03/01/2014	Paydown	2,079 10,497	2,079 10,497	2, 193 11,076	2, 193		(114)		(114)	0	2,079 10,497	0	0		21	10/01/2043 1	1
3138X7-CJ-0	FNMA Pool AU7272 MBS 4.000% 10/01/43		Paydown Paydown	10,497	10,497	10,948	10,945		(569)		(569)		10,497				69	10/01/2043 1	1
3138X7-CJ-0	FNMA Pool AU7272 MBS 4.000% 10/01/43	03/01/2014	Paydown	10,649	10,649	11,236	11,233	0	(584)	0	(584)	0	10,649	0	0	0	107	10/01/2043 1	1
3138XB-XW-9	FNMA Pool AV0692 MBS 4.000% 12/01/43	01/01/2014	Paydown	12,671	12,671	13, 133	13, 132	0	(461)	0	(461)	0	12,671	0	0	0	42	12/01/2043 1	1
3138XB-XW-9	FNMA Pool AV0692 MBS 4.000% 12/01/43		Paydown	48,796	48,796	50,577	50,573	0	(1,776)	0	(1,776)	0	48,796	0	0	0	325	12/01/2043 1	1
3138XB-XW-9	FNMA Pool AV0692 MBS 4.000% 12/01/43		Paydown	15,536	15,536	16, 103	16, 102	0	(565)	0	(565)	0	15,536	0	0	0	155	12/01/2043 1	1
31390B-FL-7	FNMA Pool 641071 MBS 6.000% 05/01/17		Paydown	363	363	379	369	0	(6)	0	(6)	0	363	0	0	0	2	05/01/2017 1	<u> </u>
31390B-FL-7	FNMA Pool 641071 MBS 6.000% 05/01/17		Paydown	365	365	381	371	ļō	(6)	}ō	(6)	ō	365	ļō	ļō	ļō	<u>4</u>	05/01/2017 1	L
31390B-FL-7 31390C-WV-4	FNMA Pool 641071 MBS 6.000% 05/01/17 FNMA Pool 642460 MBS 6.000% 04/01/17	03/01/2014	Paydown Paydown	367	367 2, 164				(6)		(6)		367 2, 164		0		b	05/01/2017 1	1
31390C-WV-4	FNMA Pool 642460 MBS 6.000% 04/01/17	01/01/2014	Paydown Paydown		2, 104	2,259		n	(36)	n	(14)	n		n	n	n	Α	04/01/2017 1	1
31390C-WV-4	FNMA Pool 642460 MBS 6.000% 04/01/17	03/01/2014	Paydown	2,379	2,379	2,484	2,420	0	(41)	0	(41)	0	2,379	0	0	0	36	04/01/2017 1	1
31390D-AC-8	FNMA Pool 642703 MBS 6.000% 05/01/17		Paydown	183	183	191	186	0	(3)	0	(3)	0	183	0	0	0	1	05/01/2017 1	1
31390D-AC-8	FNMA Pool 642703 MBS 6.000% 05/01/17	02/01/2014	Paydown	183	183	191	186	0	(3)	0	(3)	0	183	0	0	0	2	05/01/2017 1	1
31390D-AC-8	FNMA Pool 642703 MBS 6.000% 05/01/17		Paydown	186	186	195	189	0	(3)	0	(3)	0	186	0	0	0	3	05/01/2017 1	ļ
31390D-SH-8	FNMA Pool 643220 MBS 6.000% 07/01/17	01/01/2014	Paydown		1, 177	1,229	1, 195	0	(17)	0	(17)	0	1,177	0	ļ0	0	6	07/01/2017 1	<u> </u>
31390D-SH-8 31390D-SH-8	FNMA Pool 643220 MBS 6.000% 07/01/17 FNMA Pool 643220 MBS 6.000% 07/01/17	02/01/2014	Paydown		1, 184 1, 190	1,236	1,201	ļ	(17) (17)	łō	(17)	}0	1, 184	ļō	ļō	ļ	12	07/01/2017 1	L
31390D-SH-8	FNMA Pool 643220 MBS 6.000% 07/01/17 FNMA Pool 648353 MBS 6.000% 06/01/17		Paydown Paydown		333	1,243 348	1,208	0	(17)	0	(17)	0	1, 190	0	0	0	ا ا	06/01/2017 1	1
31390K-H6-8	FNMA Pool 648353 MBS 6.000% 06/01/17	02/01/2014		352	352	368	359	0	(7)	0	(7)	0	352	0	0	0	4	06/01/2017 1	1
				002	JOE		000		\'/		·\'/		OOL				h		

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or (	Otherwise I	Disposed (	of During th	ne Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying V	alue	16	17	18	19	20	21	22
										11	12	13	14	15							1
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted		Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on		Received	Maturity	dicator
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value		Accretion		` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31390K-H6-8			03/01/2014 .	Paydown		337	337	351	343	0	(7)	0			337	0	0	0	5	06/01/2017	1
31390M-G7-3			01/01/2014 .	Paydown		219	219	228	223	0	(4)	0	(4	0	219	0	0	0	1	06/01/2017	1
31390M-G7-3			02/01/2014 _	Paydown		220	220	229	224	0	(4)		(4		220	0	0	0	2	06/01/2017	1
31390M-G7-3			03/01/2014 _	Paydown		221	221	231	225	0	(4)		(4		221	0	0	0	3	06/01/2017	1
31390M-UR-3 31390M-UR-3	FNMA Pool 650492 MBS 6.000% 05/01/17 FNMA Pool 650492 MBS 6.000% 05/01/17		01/01/2014 .	Paydown Paydown		458 1,444	458 1,444	478 1,508	467 1.473		(9)		(9		458	0			14	05/01/2017	
31390M-UR-3	FNMA Pool 650492 MBS 6.000% 05/01/17		.03/01/2014	Pavdown		437	437	456	445	0	(9)	0	(23		437	0	0	0	7	05/01/2017	.1
31390N-ZH-8	FNMA Pool 651544 MBS 6.000% 07/01/17		01/01/2014	Paydown		162	162	170	165	0	(3)	0	(3		162	0	0	0		07/01/2017	1
31390N-ZH-8	FNMA Pool 651544 MBS 6.000% 07/01/17	.	02/01/2014 .	Paydown	ļ	184	184	192	187	0	(3)	0	(3	0	184	0	٥	0	2	07/01/2017	1
31390N-ZH-8	FNMA Pool 651544 MBS 6.000% 07/01/17		03/01/2014 .	Paydown		175	175	182	178	0	(3)		(3		175	0	ō	0	3	07/01/2017	1
313900-5R-2 313900-5R-2	FNMA Pool 653456 MBS 6.000% 07/01/17 FNMA Pool 653456 MBS 6.000% 07/01/17	-	01/01/2014 .	Paydown Paydown		526 531	526 531	550 555	535 540	0	(9)		(9		526 531	0	h0	0	3	07/01/2017	I
31390Q-5R-2		.	03/01/2014 .	Paydown	·	535	535	558	540	n	(9)		(9		535	n	n	n	Ω	07/01/2017	. 1
31390Q-TT-2	FNMA Pool 653162 MBS 6.000% 09/01/17		01/01/2014 .	Paydown		801	801	837	817	0	(16)		(16		801	0	0	0	4	09/01/2017	1
31390Q-TT-2	FNMA Pool 653162 MBS 6.000% 09/01/17		02/01/2014 .	Paydown		838	838		855	0	(17)		(17	0	838	0	0	0	8	09/01/2017	1
31390Q-TT-2	FNMA Pool 653162 MBS 6.000% 09/01/17		03/01/2014 _	Paydown		774	774	808		0	(15)		(15		774	0	0	0	12	09/01/2017	1
31390U-F9-2	FNMA Pool 656392 MBS 6.000% 08/01/17		01/01/2014 .	Paydown		699	699 1.691	729	711	0	(12)		(12		699	0	0	0	3	08/01/2017	1
31390U-F9-2 31390U-F9-2	FNMA Pool 656392 MBS 6.000% 08/01/17 FNMA Pool 656392 MBS 6.000% 08/01/17		02/01/2014 .	Paydown Paydown		1,691 689	689	1,765 719	1,720 701	0	(29)		(29		1,691	0	n		10	08/01/2017 08/01/2017	. 1
31390V-HX-5			_01/01/2014 _	Paydown		365	365	381	372	0	(8)		(12		365	0	0	0	2	09/01/2017	1
31390V-HX-5			02/01/2014	Paydown		367	367		374	0	(8)					0	0	0	4	09/01/2017	1
31390V-HX-5			03/01/2014 .	Paydown		369	369	385	377	0	(8)	0	8)		369	0	0	0	6	09/01/2017	1
31391B-PL-5			01/01/2014 .	Paydown		396 398	396 398	413	404 407	0	(9)		(9		396	0	0	0	2	07/01/2017	1
31391B-PL-5 31391B-PL-5			03/01/2014 _	Paydown Paydown Paydown		400	400	415 418	407	0	(9) (9)		<u>(</u> 9		398 400	0	n	0	6	07/01/2017 _07/01/2017	. 1
31391D-TM-5	FNMA Pool 663956 MBS 6.000% 09/01/17		01/01/2014	Paydown		685	685	715	698	0	(13)		(13		685	0	0	0	3	09/01/2017	11
31391D-TM-5	FNMA Pool 663956 MBS 6.000% 09/01/17		02/01/2014 .	Paydown		688	688	719	702	0	(13)		(13		688	0	0	0	7	09/01/2017	1
31391D-TM-5	FNMA Pool 663956 MBS 6.000% 09/01/17		03/01/2014 .	Paydown		692	692		706	0	(14)		(14		692	0	0	0	10	09/01/2017	1
31391S-LN-8 31391S-LN-8	FNMA Pool 675433 MBS 6.000% 02/01/18 FNMA Pool 675433 MBS 6.000% 02/01/18		01/01/2014 .	Paydown		238	238 239	248 250	242 244	0	(4)		(4		238 239	0		0	ļ	02/01/2018	1
31391S-LN-8	FNMA Pool 675433 MBS 6.000% 02/01/18		03/01/2014 .	Paydown Paydown Paydown		241	239	251	245	0	(4)	0	(4		241	0	0	0	4	02/01/2018	1 .1
31394C-JP-8	FNMA FNR 2005-19 PA CMO 5.500% 07/25/34		_01/01/2014 _	Paydown		20,094	20,094	20,151	20,061	0	33	0	33		20,094	0	0	0	92	07/25/2034	1
31394C-JP-8	FNMA FNR 2005-19 PA CMO 5.500% 07/25/34		02/01/2014 _	Paydown		16,475	16,475	16,522	16,448	0	27	0	27		16,475	0	0	0	151	07/25/2034	1
31394C-JP-8	FNMA FNR 2005-19 PA CMO 5.500% 07/25/34		03/01/2014 .	Paydown		22,811	22,811	22,875	22,774	0	37	0	37		22,811	0	0	0	314	07/25/2034	1
31394E-BH-0 31394E-BH-0	FNMA FNR 2005-51 TA CMO 5.500% 12/25/33 FNMA FNR 2005-51 TA CMO 5.500% 12/25/33		01/01/2014 .	Paydown Paydown		42,268 .39.567	42,268 39,567	42,340	42, 178	0	90 84	0	90		42,268	0	0	0	194	12/25/2033	1
31394E-BH-0	FNMA FNR 2005–51 TA CMO 5.500% 12/25/33		03/01/2014 _	Paydown		38,991	38,991	39,058	38,908	0	83	0	83		38,991	0	0	0	536	12/25/2033	.1
31395E-RG-4	FHLMC FHR 2840 VK CMO 5.500% 07/15/15		01/01/2014	Paydown		106,853	106,853	108,690	106,687	0	166	0	166	0	106,853	0	0	0	490	07/15/2015	1
31395E-RG-4	FHLMC FHR 2840 VK CMO 5.500% 07/15/15		02/01/2014 .	Paydown		390,947	390,947	397,667	390,340	0	607	0	607		390,947	0	0	0	3,584	07/15/2015	1
31395E-RG-4 31395H-WB-2			03/01/2014 .	Paydown		281,689 40.014	281,689 40.014	286,530 43,390	281,252 40,186	0	437	ļō	437		281,689 40.014	0	0	0	3,873 167	07/15/2015 02/15/2033	1
31395H-WB-2			02/01/2014 .	Paydown Paydown Paydown	·		40,014			0	(172)		(1/2		31,005	0			258	02/15/2033	. 1
31395H-WB-2	FHLMC FHR 2893 PD CM0 5.000% 02/15/33	. [	03/01/2014 .	Paydown		27,417	27,417	29,730	27,535	0	(134)		( 134		27,417	0	0	0	343	02/15/2033	1
31395T-LB-8	FHLMC FHR 2957 VB CMO 5.000% 04/15/16		01/01/2014 .	Paydown		66,246	66,246	67,718	66,225	0	21	0	21	0	66,246	0	0	0	276	04/15/2016	1
31395T-LB-8	FHLMC FHR 2957 VB CMO 5.000% 04/15/16		01/01/2014 .	Paydown		44,023	44,023	45,002	44,009	0	14	0	14	0	44,023	0	0	0	183	04/15/2016	1
31395T-LB-8 31395T-LB-8	FHLMC FHR 2957 VB CMO 5.000% 04/15/16 FHLMC FHR 2957 VB CMO 5.000% 04/15/16	-	02/01/2014 .	Paydown	ļ	66,522 44,207		68,001 45,189	66,501 44,193	ļ	21	ļō	21	0		ō	,	ļō	554	04/15/2016 04/15/2016	1
313951-LB-8	FHLMC FHR 2957 VB CMO 5.000% 04/15/16 FHLMC FHR 2957 VB CMO 5.000% 04/15/16	-	03/01/2014 .	Paydown Paydown		44,207					21	n	14			n	n	0		04/15/2016	.1
31395T-LB-8			03/01/2014 _	Paydown		44,391	44,391	45,377	44,377	0	14	0	14	0	44,391	0	0	0	555	04/15/2016	1
31396P-ER-8	FNMA FNR 2006-128 AP CMO 5.500% 04/25/36	.	01/01/2014 _	Paydown	ļ	24,233	24,233	24,440	24, 184	0	49	0	<u>4</u> 9		24,233	0	0	0	111	04/25/2036	1
31396P-ER-8	FNMA FNR 2006-128 AP CMO 5.500% 04/25/36	-	02/01/2014 .	Paydown	ļ	23,410	23,410	23,610	23,363	0	47	0	47		23,410	٥	o	0	215	04/25/2036	1
31396P-ER-8 31396X-2P-8	FNMA FNR 2006-128 AP CMO 5.500% 04/25/36 FNMA FNR 2007-109 VA CMO 5.000% 11/25/18	-	03/01/2014 . 01/01/2014 .	Paydown		22,615	22,615 38,904	22,807 39,499	22,569 38,871	0	46	0	46		22,615	0	0	0	311	04/25/2036	I 1
31396X-2P-8	FNMA FNR 2007-109 VA CMO 5.000% 11/25/18		01/01/2014 .	Paydown Paydown Paydown		38,904	38,904	39,499	38,871		32	0	32		38,904	0	n	0	162	11/25/2018	. 1
31396X-2P-8	FNMA FNR 2007-109 VA CMO 5.000% 11/25/18		02/01/2014	Paydown		39,066	39,066	39,664	39,033	0	32	0	32		39,066	0	0	0	326	11/25/2018	1
31396X-2P-8	FNMA FNR 2007-109 VA CMO 5.000% 11/25/18		02/01/2014 .			39,066	39,066	39,664	39,033	0	32	0	32		39,066	0	0	0	326	11/25/2018	1
	FNMA FNR 2007-109 VA CMO 5.000% 11/25/18		03/01/2014 .	Paydown		39,229	39,229	39,829	39, 196	0	33	0	33		39,229	0	0	0	490	11/25/2018	1
1 31396X-2P-8	FNMA FNR 2007-109 VA CMO 5.000% 11/25/18	1	03/01/2014	Pavdown	1	39.229	39, 229	39.829	39.196		1 33		33		39, 229		. 0	. 0	490	11/25/2018	1

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or (	Otherwise [	Disposed (	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
•	_			•		-				11	12	13	14	15	1						
													Total	Total							NAIC
												Current									Desig-
													Change in	Foreign	Dools!				Bond		
									D			Year's	Book/	Exchange	Book/					01.1.1	nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign	1		Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31397E-DJ-1	FHLMC FHR 3249 CK CMO 4.250% 03/15/34	1	01/01/2014	Paydown		116,306	116,306	114,071	116,024	0	282	0	282	0	116,306	0	0	0	412	03/15/2034	1
31397E-DJ-1	FHLMC FHR 3249 CK CMO 4.250% 03/15/34		02/01/2014	Pavdown		100.984	100,984	99,043	100,740	0	244	0	244	0	100.984	0	0	0		03/15/2034	1
31397E-DJ-1	FHLMC FHR 3249 CK CMO 4.250% 03/15/34		_03/01/2014 _	Paydown		221,372	221,372	217, 117	220,836	0	536	0	536	0	221,372	0	0	0	2,352	03/15/2034	1
31397L-AD-1	FNMA FNR 2008-24 VA CMO 5.000% 03/25/19		01/01/2014	Paydown		431,334	431,334	436,995	430, 152	0	1, 182	0	1, 182	0	431,334	0	0	0	1,797	_03/25/2019	1
31397L-AD-1	FNMA FNR 2008-24 VA CMO 5.000% 03/25/19		02/01/2014	Paydown			397,442	402,659	396,353	0	1,089	0	1,089	0	397, 442	0	0	0	3,312	03/25/2019	1
31397L-AD-1	FNMA FNR 2008-24 VA CMO 5.000% 03/25/19			Paydown		341,487	341,487	345,969	340,551	0	936	0	936	0	341,487	0	0	0	4,269	03/25/2019	1
				Paydown		304	304	318	310	0	(6)		(6)	0	304	0	0	0	2	02/01/2018	1
31400F-XW-2	FNMA Pool 686593 MBS 6.000% 02/01/18		02/01/2014	Paydown		289	289	302	294	0	(5)		(5)	0	289	0	0	0	3	02/01/2018	, 1
31400F-XW-2	FNMA Pool 686593 MBS 6.000% 02/01/18		03/01/2014	Paydown		307	307	321	313	0	(6)		(6)	0	307	0	ļ		5	02/01/2018	1
31400W-DX-5	FNMA Pool 699518 MBS 4.500% 06/01/18		01/01/2014	Paydown		4, 139	4, 139	4,404	4,333	0	(194)		(194)	ō	4, 139	0	Fō	ō	16	06/01/2018	1
31400W-DX-5	FNMA Pool 699518 MBS 4.500% 06/01/18		02/01/2014	Paydown		3,929	3,929	4, 181	4, 113	ō	(184)		(184)	ō	3,929	0	}ō	ō	29	06/01/2018	L
31400W-DX-5 31400Y-PT-7	FNMA Pool 699518 MBS		03/01/2014 01/01/2014	Paydown		3,604 572	3,604 572	3,835 597	3,773 581	0	(169)		(169)		3,604 572	0	ļō	ļō	41	11/01/2018	
31400Y-PT-7				Paydown		572	575		581		(9)		(9)		572	0			3	11/01/2017	  -
31400Y-PT-7	FNMA Pool 701634 MBS 6.000% 11/01/17 FNMA Pool 701634 MBS 6.000% 11/01/17		02/01/2014 03/01/2014	Paydown		5/5 578	5/5 578		584		(9) (9)		(9) (9)		5/5		ļ0		b	11/01/2017	1
314001-F1-7	FNMA Pool 702254 MBS 5.500% 04/01/18		01/01/2014	Paydown		10,341	10,341	10,741	10,518		(177)	,	(177)		10,341		n	n	47	04/01/2018	1
31401A-E3-7	FNMA Pool 702254 MBS 5.500% 04/01/18		02/01/2014	Paydown		25,333	25,333	26,310	25,765	0	(433)	0	(433)	0	25,333	0	0	0	232	04/01/2018	' ı 1
31401A-E3-7	FNMA Pool 702254 MBS 5.500% 04/01/18		03/01/2014	Paydown		10,263	10,263	10.659	10.438	0	(175)		(175)	0	10,263	0	0	0	141	04/01/2018	1
31402D-GR-5	FNMA Pool 725708 MBS 5.000% 08/01/19		01/01/2014	Paydown		2,445	2,445	2,493	2,471	0	(25)		(25)	0	2,445	0	0	0	10	08/01/2019	1
31402D-GR-5	FNMA Pool 725708 MBS 5.000% 08/01/19		02/01/2014	Paydown		1,828	1,828	1,863	1,846	0	(19)		(19)	0	1,828	0	0	0	15	08/01/2019	1
31402D-GR-5	FNMA Pool 725708 MBS 5.000% 08/01/19		03/01/2014	Paydown		1,727	1,727	1,761	1,745	0	(18)	0	(18)	0	1,727	0	0	0	22	08/01/2019	1
31402L-BU-5	FNMA Pool 731851 MBS 4.500% 09/01/18		01/01/2014	Paydown		3,603	3,603	3,650	3,622	0	(18)		(18)	0	3,603	0	0	0	14	09/01/2018	1
31402L-BU-5	FNMA Pool 731851 MBS 4.500% 09/01/18			Paydown		3,902	3,902	3,953	3,922	0	(20)		(20)	0	3,902	0	0	0	29	09/01/2018	1
31402L-BU-5	FNMA Pool 731851 MBS 4.500% 09/01/18			Paydown		3,822	3,822	3,872	3,842	0	(20)		(20)	0	3,822	0	0	0	43	09/01/2018	1
31402Q-SL-6	FNMA Pool 735023 MBS 4.500% 11/01/14			Paydown		336	336	358	343	0	(7)		(7)	0	336	0	0	0	1	11/01/2014	1
31402Q-SL-6	FNMA Pool 735023 MBS 4.500% 11/01/14			Paydown		188	188	200	192	0	(4)		(4)	0	188	0	0	0	1	11/01/2014	1
314020-SL-6	FNMA Pool 735023 MBS 4.500% 11/01/14		03/01/2014	Paydown		154 6.309	154 6.309	164 6.431	157 6.375	0	(3)		(3)	0	154	0	0	0	2 26	11/01/2014	1
31402Q-TV-3 31402Q-TV-3	FNMA Pool 735064 MBS 5.000% 12/01/19 FNMA Pool 735064 MBS 5.000% 12/01/19		01/01/2014 02/01/2014	Paydown Paydown		4.416	4,416	4.502	4.463	0	(46)		(66)	0	6,309 4.416	0			26	12/01/2019	  -
31402Q-TV-3	FNMA Pool 735064 MBS 5.000% 12/01/19		03/01/2014	Paydown		4,416	4,416	4,934	4,403	0	(40)		(40)		4,410	0			61	12/01/2019	'
				Paydown		506	506	546	545	0	(39)		(31)	0	506	0	0	0	2	07/01/2035	1.1
	FNMA Pool 735676 MBS 5.000% 07/01/35			Paydown		406	406	438	437	0	(32)		(32)	0	406	0	0	0	3	07/01/2035	1
			03/01/2014	Paydown		327	327		353	0	(25)		(25)	0	327	0	0	0	4	07/01/2035	1
31402R-JZ-3	FNMA Pool 735680 MBS 5.000% 06/01/20		01/01/2014	Paydown		28,555	28,555	29,688	29,352	0	(797)	0	(797)	0	28,555	0	0	0	119	06/01/2020	1
31402R-JZ-3	FNMA Pool 735680 MBS 5.000% 06/01/20		01/01/2014	Paydown		13, 135	13, 135	13,656	13,502	0	(367)	0	(367)	0	13 , 135	0	0	0	55	06/01/2020	1
31402R-JZ-3	FNMA Pool 735680 MBS 5.000% 06/01/20		02/01/2014	Paydown		31,475	31,475	32,724	32,354	0	(878)		(878)	0	31,475	0	0	0	262	06/01/2020	1
31402R-JZ-3	FNMA Pool 735680 MBS 5.000% 06/01/20		02/01/2014	Paydown		14,479	14,479	15,053	14,883	0	(404)		(404)	0	14,479	0	0	0	121	06/01/2020	1
31402R-JZ-3	FNMA Pool 735680 MBS 5.000% 06/01/20		03/01/2014	Paydown		28,244	28,244	29,365	29,032	٥	(788)		(788)	۵	28,244	0	0	0	353	06/01/2020	1
31402R-JZ-3	FNMA Pool 735680 MBS 5.000% 06/01/20		03/01/2014	Paydown		12,992	12,992	13,508	13,355	0	(363)		(363)	0	12,992	0	0	0	162	06/01/2020	1
31402U-LL-4	FNMA Pool 738431 MBS 4.500% 09/01/18		01/01/2014	Paydown		27,805	27,805	28,164	27,950	0	( 146)	00	(146)	0	27,805	0	0	0	104	09/01/2018	1
31402U-LL-4	FNMA Pool 738431 MBS 4.500% 09/01/18		02/01/2014	Paydown		7,016	7,016	7, 107	7,053	0	(37)	0	(37)	0	7,016	0	0	0	53	09/01/2018	1
31402U-LL-4 31403A-ZS-7	FNMA Pool 738431 MBS		03/01/2014 01/01/2014	Paydown		6,707 729	6,707 729	6,794 761	6,742 745	0	(35)		(35)		6,707 729	0			75	09/01/2018	 
31403A-ZS-7	FNMA Pool 743353 MBS 6.000% 10/01/18 FNMA Pool 743353 MBS 6.000% 10/01/18		01/01/2014	Paydown		729	729	801			(17)		(16)		767	0			4	10/01/2018	  -
31403A-ZS-7	FNMA Pool 743353 MBS		03/01/2014	Paydown		737	737	770			(17)		(16)		737		n	n	11	10/01/2018	1
31403C-ZM-6				Paydown		4,730	4.730	5.107	5.098	0	(367)	0	(367)	0	4,730	0	0	0	20	01/01/2036	' ı 1
31403C-ZM-6	FNMA Pool 745148 MBS 5.000% 01/01/36			Paydown		4,689	4,689	5,062	5,053	0	(364)	0	(364)	0	4,689	0	0	0	39	01/01/2036	1
31403C-ZM-6	FNMA Pool 745148 MBS 5.000% 01/01/36			Paydown		4,527	4,527	4,888	4,879	0	(352)		(352)	0	4,527	0	0	0	57	01/01/2036	1
31403D-2D-0	FNMA Pool 746072 MBS 5.000% 02/01/19			Paydown		2,027	2,027	2,067	2,047	0	(20)		(20)	0	2,027	0	0	0	8	02/01/2019	1
31403D-2D-0	FNMA Pool 746072 MBS 5.000% 02/01/19	[]		Paydown	ļ	2,051	2,051	2,090	2,071	0	(20)		(20)	0	2,051	0	0	0	17	02/01/2019	1
31403D-2D-0	FNMA Pool 746072 MBS 5.000% 02/01/19			Paydown		2,060	2,060	2,100	2,080		(20)		(20)	٥	2,060	0	0	0	26	02/01/2019	1
31403J-W2-8	FNMA Pool 750465 MBS 5.000% 12/01/18		01/01/2014	Paydown		376	376	383	379	0	(3)		(3)	0	376	0	0	0	2	12/01/2018	1
31403J-W2-8	FNMA Pool 750465 MBS 5.000% 12/01/18		02/01/2014	Paydown		385	385		388	0	(4)	0	(4)	0	385	0	0	0	3	12/01/2018	1
31403J-W2-8	FNMA Pool 750465 MBS 5.000% 12/01/18		03/01/2014	Paydown		377	377	385	381	0	(3)	) <del> </del> 0	(3)	0	377	0	0	0	5	12/01/2018	1
31403J-ZF-6	FNMA Pool 750542 MBS 5.000% 02/01/19		01/01/2014	Paydown		185	185	189	187		(2)		(2)	٥	185	0	L0	0	1	02/01/2019	1
31403J-ZF-6	FNMA Pool 750542 MBS 5.000% 02/01/19			Paydown		560 278	560	571	566	ō	(5)		(5)	ō	560	0	ļō	ō	5	02/01/2019	1
	FNMA Pool 750542 MBS 5.000% 02/01/19 FNMA Pool 756939 MBS 4.500% 12/01/14		03/01/2014 01/01/2014	Paydown		9,631	278 9.631	283 10,247	281 9.852		(3)		(222)	0	278 9,631	0	0	0	3	02/01/2019	L
0 14035-41-9	וואואה רטטו 1טטיז אואואו 4.300% אוווין אואואוו 4.300% אוווין אוווין אוווין אוווין אוווין אוווין אוווין אוווין		0 1/ 0 1/ 20 14	rayuuwii		স,ত <b>্</b> যা	ادە, بىىى.	10,24/	9,052	J	(222)	· ֈ	(222)	J0	J9,031	<u> </u>	J	<u> </u>	ან	14/01/2014	J

					Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or C	Otherwise I	Disposed of	f During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bool	k/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
314038-4Y-9			02/01/2014	Paydown		4,977	4,977	5,296	5,092	0	(115)	0	(115)	0	4,977	0	0	0	37	12/01/2014	1
	FNMA Pool 756939 MBS 4.500% 12/01/14		03/01/2014	Paydown		4,998	4,998	5,317	5, 113	0	(115)	0	(115)	0	4,998	0	0	0	56	12/01/2014	1
			01/01/2014	Paydown		23,412	23,412	24,004	23,712	0	(300)	0	(300)	0	23,412	0	0	0	98	.01/01/2019	1
31403X-ZY-4			_02/01/2014	Paydown		8,047	8,047	8,250	8, 150	0	(103)	0	( 103)	0	8,047	0	0	0	67	_01/01/2019	1
31403X-ZY-4	FNMA Pool 761359 MBS 5.000% 01/01/19		03/01/2014	Paydown		7,876	7,876		7,977	0	(101)	0	(101)	0	7,876	0	0	0	98 92	.01/01/2019	1
31403Y-AR-4 31403Y-AR-4	FNMA Pool 761516 MBS		01/01/2014	Paydown		24,572 14.459	24,572 14,459	24,265	24,353		219 .	٠	219		24,572 14,459	0	0		108	05/01/2019 .05/01/2019	1
31403Y-AR-4	FNMA Pool 761516 MBS 4.500% 05/01/19		03/01/2014	Paydown		14,873	14,873	14,687	14,741	0	132	0	132	0	14,873	0	0	0	167	.05/01/2019	1
31404F-E7-4	FNMA Pool 767058 MBS 5.000% 03/01/19		01/01/2014	Paydown		6,224	6,224	6,345	6,281	0	(57)	0	(57)	0	6,224	0	0	0	26	.03/01/2019	1
31404F-E7-4	FNMA Pool 767058 MBS 5.000% 03/01/19		02/01/2014	Paydown		6,255	6,255	6,376	6,312	0	(57)	0	(57)	0	6,255	0	0	0	52	.03/01/2019	1
31404F-E7-4	FNMA Pool 767058 MBS 5.000% 03/01/19		03/01/2014	Paydown		17,618	17,618	17,959	17,779	0	(161)	0	(161)	0	17,618	0	0	0	220	.03/01/2019	1
31404N-HP-4	FNMA Pool 773438 MBS 5.000% 06/01/19		01/01/2014	Paydown		696	696	710	703	0	(7)	0	(7)	0	696	0	0	F0	3	.06/01/2019	1
31404N-HP-4 31404N-HP-4	FNMA Pool 773438 MBS 5.000% 06/01/19 FNMA Pool 773438 MBS 5.000% 06/01/19		02/01/2014 03/01/2014	Paydown	<b> </b>	699 702	699 702	713 716	707 710	0	(7)	0	(7)		699 702	ļ0	0	J0	6	06/01/2019	1
31404P-A4-3	FNMA Pool 774127 MBS 5.000% 06/01/19			Paydown		58	58	60	59		(1)		(1)		58					.06/01/2019	1
31404P-A4-3	FNMA Pool 774127 MBS 5.000% 06/01/19			Paydown		55	55	56	55	0	(1)	0	(1)	0	55	0	0	0	0	.06/01/2019	1
31404P-A4-3	FNMA Pool 774127 MBS 5.000% 06/01/19		03/01/2014	Paydown		60	60	61	61	0	(1)	0	(1)	0	60	0	0	0	1	.06/01/2019	1
31404S-PF-6	FNMA Pool 777222 MBS 5.000% 06/01/19			Paydown		587	587	598	593	0	(6)	0	(6)	0	587	0	0	0	2	.06/01/2019	1
31404S-PF-6	FNMA Pool 777222 MBS 5.000% 06/01/19			Paydown		590	590	602	596	0	(6)	0	(6)	0	590	0	0	0	5	.06/01/2019	1
31404S-PF-6 31404W-TZ-9	FNMA Pool 777222 MBS 5.000% 06/01/19			Paydown		591	591	602	597	0	(6)	0	(6)	0	591	0	0	0		.06/01/2019	1
31404W-TZ-9	FNMA Pool 780968 MBS 5.000% 06/01/19 FNMA Pool 780968 MBS 5.000% 06/01/19		01/01/2014 02/01/2014	Paydown		11,916 4,572	11,916 4,572	4,660	12,034		(118)		(118) (45)		11,916 4,572		U		38	06/01/2019	1
			03/01/2014	Paydown		4,674	4,572	4,764	4,720	0	(45)	00	(45)	0	4,674	0	0	0	58	.06/01/2019	1
31404Y-PW-6	FNMA Pool 782637 MBS 5.000% 07/01/19		01/01/2014	Paydown		40	40	41	40	0	0	0	0	0	40	0	0	0	0	.07/01/2019	1
31404Y-PW-6	FNMA Pool 782637 MBS 5.000% 07/01/19		02/01/2014	Paydown		38	38	38	38	0	0	0	0	0	38	0	0	0	0	.07/01/2019	1
31404Y-PW-6	FNMA Pool 782637 MBS 5.000% 07/01/19		03/01/2014	Paydown		40	40	41	41	0	0	0	0	0	40	0	0	0	1	.07/01/2019	1
31405C-3V-9	FNMA Pool 785712 MBS 4.500% 12/01/19		01/01/2014	Paydown		3,802	3,802	3,726	3,747	0	55 .	0	55	0	3,802	0	0	0	14	12/01/2019	1
31405C-3V-9 31405C-3V-9	FNMA Pool 785712 MBS		02/01/2014 03/01/2014	Paydown		8,385 722	8,385 722	8,217 707	8,264 711		121 .		121		8,385 722	0	0	0	53	_12/01/2019 _12/01/2019	1
31405C-5A-3	FNMA Pool 785741 MBS 5.000% 12/01/19			Paydown		6,718	6,718	6,790	6,753	0	(35)	0	(35)	0	6,718	0	0	0	28	12/01/2019	1
31405C-5A-3	FNMA Pool 785741 MBS 5.000% 11/01/19		02/01/2014	Paydown		5,807	5,807	5,869	5,837	0	(30)	0	(30)	0	5,807	0	0	0	48	. 11/01/2019	1
31405C-5A-3	FNMA Pool 785741 MBS 5.000% 11/01/19		_03/01/2014	Paydown		14, 187	14, 187	14,337	14,261	0	(74)	0	(74)	0	14 , 187	0	0	0	177	11/01/2019	1
31405C-XB-0				Paydown		363	363	356	358	0	5	0	5	0	363	0	0	0	1	.01/01/2020	1
31405C-XB-0	FNMA Pool 785574 MBS 4.500% 01/01/20			Paydown		365	365	357	360	0	5	0	5	0	365	0	00	0	3	.01/01/2020	1
31405C-XB-0 31405C-ZF-9	FNMA Pool 785574 MBS 4.500% 01/01/20 FNMA Pool 785642 MBS 5.000% 10/01/19			Paydown		373 2.769	373 2,769		368 2.798	0	5	0		0	373 2.769		0	0	4	01/01/2020	1
31405C-ZF-9	FNMA Pool 785642 MBS 5.000% 10/01/19		02/01/2014	Paydown		2,769	2,769	2,823	2,798		(30)	o	(30)	n	2,769	n	0	n	12	. 10/01/2019	1
31405C-ZF-9	FNMA Pool 785642 MBS 5.000% 10/01/19			Paydown		2,831	2,831	2,886	2,861	0	(30)	0	(30)	0	2,831	0	0	0	35	. 10/01/2019	1
31405F-SG-8	FNMA Pool 788119 MBS 5.000% 07/01/19	. [	01/01/2014	Paydown		2,297	2,297	2,342	2,321	0	(23)	0	(23)	0	2,297	0	0	0	10	.07/01/2019	1
31405F-SG-8	FNMA Pool 788119 MBS 5.000% 07/01/19	.		Paydown		2,687	2,687	2,739	2,714	0	(27)	0	(27)	0	2,687	0	0	0	22	.07/01/2019	1
31405F-SG-8	FNMA Pool 788119 MBS 5.000% 07/01/19	-	03/01/2014	Paydown		3,342	3,342	3,407	3,376	0	(34)	0	(34)	0	3,342	0	0	Jō	42	07/01/2019	1
31405J-2F-0 31405J-2F-0	FNMA Pool 791074 MBS 5.000% 08/01/19 FNMA Pool 791074 MBS 5.000% 08/01/19		01/01/2014 02/01/2014	Paydown		400 2,470	400 2,470	408 2,518	404	0	(4)	0 ^	(4)		400 2,470	0	0	0	21	08/01/2019	1
31405J-2F-0	FNMA Pool 791074 MBS 5.000% 08/01/19		03/01/2014	Paydown		385	385	392	389	0	(4)		(20)	0		0		0	5	.08/01/2019	1
31405K-GM-7	FNMA Pool 791404 MBS 5.000% 10/01/19		01/01/2014	Paydown		553	553	564	559	0	(6)	0	(6)	0	553	0	0	0	2	10/01/2019	1
31405K-GM-7	FNMA Pool 791404 MBS 5.000% 10/01/19		02/01/2014	Paydown		619	619	631	626	0	(7)	0	(7)	0	619	0	0	0	5	. 10/01/2019	1
31405K-GM-7	FNMA Pool 791404 MBS 5.000% 10/01/19		03/01/2014	Paydown		549	549	560	555	0	(6)	0	(6)	0	549	0	0	0	7	. 10/01/2019	1
31405L-NU-9	FNMA Pool 792503 MBS 5.000% 08/01/19		01/01/2014	Paydown		35	35	35	35	0	0	0	0	0	35	0	0	ō	0	.08/01/2019	1
31405L-NU-9 31405L-NU-9	FNMA Pool 792503 MBS 5.000% 08/01/19 FNMA Pool 792503 MBS 5.000% 08/01/19		02/01/2014 03/01/2014	Paydown		127 36	127 36	129	128 36	0	(1)	0 n	(1) 0	0 n	127 36		0 n	0 n	n l	.08/01/2019 .08/01/2019	1
31405L=N0-9			01/01/2014	Paydown		3,214	3,214	3,276	3,246	0	(33)	n	(33)	n	3,214	n	n	n	13	09/01/2019	1
31405M-TV-9			02/01/2014	Paydown		3,229	3,229	3,292	3,262	0	(33)	0	(33)	0	3,229	0	0	0	27	.09/01/2019	1
31405M-TV-9	FNMA Pool 793564 MBS 5.000% 09/01/19		03/01/2014	Paydown		3,018	3,018	3,076	3,048	0	(31)	0	(31)	0	3,018	0	0	0	38	.09/01/2019	1
31405T-5Q-1	FNMA Pool 799255 MBS 4.500% 12/01/19			Paydown		153	153	150	150	0	2	0	2	0	153	0	0	0	1	_12/01/2019	1
31405T-5Q-1	FNMA Pool 799255 MBS 4.500% 12/01/19		02/01/2014	Paydown		207	207	203	205	0	3	0	3	0	207	0	0	ō	2	12/01/2019	1
31405T-5Q-1	FNMA Pool 799255 MBS 4.500% 12/01/19 FNMA Pool 803575 MBS 4.500% 11/01/19		03/01/2014 01/01/2014	Paydown		145 4.269	145 4,269	142 4 . 184	143	0	61	0	2	0	145 4,269		0	0	2 16	12/01/2019 11/01/2019	1
	FNMA Pool 803575 MBS 4.500% 11/01/19			Paydown		4.320	4,209	4, 104	4,258	0	62	 0	62	0	4,209	0	0	0	32	11/01/2019	1

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Re	deemed or (	Otherwise	Disposed (	of During th	ne Curren	it Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying V	alue	16	17	18	19	20	21	22
										11	12	13	14	15							l I
													Total	Total							NAIC
												Current	Change in	n Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	<b>Total Gain</b>	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	- Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value		Accretion		` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31405Y-XC-0	FNMA Pool 803575 MBS 4.500% 11/01/19		03/01/2014 .	Paydown		4,305	4,305	4,219	4,243	0	61	0	61		4,305	0	0	0	48	. 11/01/2019	1
31406A-DS-8	FNMA Pool 803913 MBS 4.500% 12/01/19		01/01/2014 .	Paydown		15,965	15,965	15,646	15,748	0	217	0	217	0	15,965	0	0	0	60	_12/01/2019	1
31406A-DS-8	FNMA Pool 803913 MBS 4.500% 12/01/19		02/01/2014 .	Paydown		15,951	15,951	15,632	15,734	0	217	0	217		15,951	0	0	0	120	_12/01/2019	.1
31406A-DS-8	FNMA Pool 803913 MBS 4.500% 12/01/19		03/01/2014 _	Paydown		16,338	16,338	16,011	16,116	0	222	0	222		16,338	0	0	0	184	_12/01/2019	1
31406C-TM-0 31406C-TM-0	FNMA Pool 806156 MBS		01/01/2014 .	Paydown Paydown Paydown		4,846 4,984	4,846 4,984	4,749 4,884	4,779 4,915		67 69		67		4,846 4,984				18	.01/01/2020 .01/01/2020	
31406C-TM-0	FNMA Pool 806156 MBS 4.500% 01/01/20		.03/01/2014	Pavdown		21.930	21,930	21,492	21.627	0	303	0	303		21.930	n	0	0	247	.01/01/2020	· :1
31406D-E3-6	FNMA Pool 806654 MBS 5.000% 12/01/19		01/01/2014 .	Paydown	-	971	971	990	981	0	(10)	0	(10		971	0	0	0	4	_12/01/2019	1
31406D-E3-6	FNMA Pool 806654 MBS 5.000% 12/01/19		02/01/2014 .	Paydown	-	3,278	3,278	3,342	3,311		(33)	0	(33		3,278	0	٥	0	27	12/01/2019	1
31406D-E3-6	FNMA Pool 806654 MBS 5.000% 12/01/19		03/01/2014 .	Paydown	-	890	890	908	900	0	(9)	0	(9	0	890	0	0	0	11	12/01/2019	1
31406D-WL-6 31406D-WL-6	FNMA Pool 807151 MBS		01/01/2014 .	Paydown Paydown	-	400 402	400 402	392 394	395 396		5	ō	5	0	400 402	0	Fō	0	2	_02/01/2020 02/01/2020	1
31406D-WL-6	FNMA Pool 807151 MBS 4.500% 02/01/20 FNMA Pool 807151 MBS 4.500% 02/01/20		03/01/2014 .	Paydown	-	402	402	394	396		5	0	5	;0	402	U		0	3	_02/01/2020	  1
31406D-WQ-5	FNMA Pool 807155 MBS 4.500% 02/01/20		01/01/2014 .	Paydown	- [	486	486	476	480	0	7	0	7	,	486	n	0	0	2	_04/01/2020	1 11
31406D-WQ-5	FNMA Pool 807155 MBS 4.500% 04/01/20		02/01/2014 .	Paydown		488	488	478	482	0	7	0		, [	488	0	0	0	4	_04/01/2020	1
31406D-WQ-5	FNMA Pool 807155 MBS 4.500% 04/01/20		03/01/2014 _	Paydown		490	490	480	484	0	7	0	7	,o	490	0	0	0	6	_04/01/2020	1
31406H-6C-6	FNMA Pool 810967 MBS 4.500% 04/01/20		01/01/2014 .	Paydown	-	66	66	65	65	0	1	0	1	00	66	0	0	0	0	.04/01/2020	1
31406H-6C-6	FNMA Pool 810967 MBS 4.500% 04/01/20		02/01/2014 .	Paydown		129	129	127	128	0	2	0	2	0	129	0	0	0	ļ1	_04/01/2020	1
31406H-6C-6 31406J-MH-3	FNMA Pool 810967 MBS		03/01/2014 . 01/01/2014 .	Paydown Paydown		66 40	66 40	65	65 39			0			40		0	0		_04/01/2020	- L I <del>1</del>
31406J-MH-3	FNMA Pool 811360 MBS 4.500% 02/01/20		02/01/2014 .	Paydown		40	40	39	39	0	1	0	1	0	40	0	0	0	0	_02/01/2020	' :1
31406J-MH-3	FNMA Pool 811360 MBS 4.500% 02/01/20		03/01/2014 .	Paydown		40	40	39	40	0	1	0	1		40	0	0	0	0	.02/01/2020	1
31406M-BQ-8	FNMA Pool 813747 MBS 4.500% 02/01/20		01/01/2014 .	Paydown		1, 146	1, 146	1, 123	1, 129	0	16	0	16		1, 146	0	0	0	4	_02/01/2020	1
31406M-BQ-8	FNMA Pool 813747 MBS 4.500% 02/01/20		02/01/2014 .	Paydown		3,482	3,482	3,412	3,433	0	49	0	49	0	3,482	0	0	0	26	_02/01/2020	.1
31406M-BQ-8	FNMA Pool 813747 MBS 4.500% 02/01/20		03/01/2014 _	Paydown		3,774	3,774	3,698	3,721	0	53	0	53	3  0	3,774	0	0	0	42	_02/01/2020	1 ! •
31406M-R9-9 31406M-R9-9	FNMA Pool 814212 MBS		01/01/2014 .	Paydown Paydown		364		357	359		5	J	5		364				3	_02/01/2020 _02/01/2020	
31406M-R9-9	FNMA Pool 814212 MBS 4.500% 02/01/20		03/01/2014 _	Paydown		367	367	360	362	0	5	0	5	0	367	0	0	0	4	.02/01/2020	·1
31406M-Y3-4	FNMA Pool 814430 MBS 4.500% 03/01/20		01/01/2014	Paydown	-	205	205	201	202	0	3	0	3	30	205	0	0	0	1	_03/01/2020	1
31406M-Y3-4	FNMA Pool 814430 MBS 4.500% 03/01/20		02/01/2014 .	Paydown		202	202	198	199	0	3	0		0	202	0	0	0	2	_03/01/2020	1
31406M-Y3-4	FNMA Pool 814430 MBS 4.500% 03/01/20		03/01/2014 .	Paydown		203	203	199	200	0	3	0	3	0	203	0	0	0	2	_03/01/2020	1
31406N-WE-0 31406N-WE-0	FNMA Pool 815245 MBS		01/01/2014 .	Paydown Paydown		1,500 1,481	1,500 1,481	1,470 1,451	1,479 1,461		21		21		1,500 1,481	0	0	0		_05/01/2020	-1 I <del>1</del>
31406N-WE-0	FNMA Pool 815245 MBS 4.500% 05/01/20		03/01/2014 .	Paydown		1,520	1,520	1,490	1,499	0	21	0	21	,	1,520	0	0		17	.05/01/2020	' I <b>1</b>
31406P-TM-1	FNMA Pool 816056 MBS 4.500% 03/01/20		01/01/2014 .	Paydown		1, 158	1,158	1, 135	1, 142	0	16	0	16		1, 158	0	0	0	4	_03/01/2020	1
31406P-TM-1	FNMA Pool 816056 MBS 4.500% 03/01/20		02/01/2014 .	Paydown		43	43	42	42	0	1	0	1	0	43	0	0	0	0	_03/01/2020	1
31406P-TM-1	FNMA Pool 816056 MBS 4.500% 03/01/20		03/01/2014 _	Paydown	-	43	43	42	43	0	1	0	ļ1	0	43	0	0	0	0	_03/01/2020	1
31406P-V6-3 31406P-V6-3	FNMA Pool 816137 MBS 5.000% 12/01/20 FNMA Pool 816137 MBS 5.000% 12/01/20	-	01/01/2014 .	Paydown	-	218 216	218 216	212 211	214 212	ļ	4	ļō	4	·0	218 216	ļō	,	ō	ļ1 ļ	12/01/2020	1
	FNMA Pool 816137 MBS 5.000% 12/01/20 FNMA Pool 816137 MBS 5.000% 12/01/20		03/01/2014 .	Paydown Paydown	-	218	218	211	212	u	4 4	n	Δ	i	218	n	n	0	3	_12/01/2020	 .1
31406T-B4-2	FNMA Pool 819159 MBS 4.500% 04/01/20		01/01/2014 _	Paydown		385	385	377	380	0	5	0	5	5	385	0	0	0	1	_04/01/2020	1
31406T-B4-2	FNMA Pool 819159 MBS 4.500% 04/01/20		02/01/2014 .	Paydown		373	373	365	368	0	5	0		5	373	0	0	0	3	.04/01/2020	1
31406T-B4-2	FNMA Pool 819159 MBS 4.500% 04/01/20		03/01/2014 .	Paydown		389		381	383	0	5	0	5	0	389	0	0	0	4	_04/01/2020	1
31406T-VD-0	FNMA Pool 819712 MBS 4.500% 04/01/20		01/01/2014 .	Paydown		7,944	7,944	7,785	7,831	0	113	0	113		7,944	0	0	0	30	_04/01/2020	1
31406T-VD-0 31406T-VD-0	FNMA Pool 819712 MBS		02/01/2014 .	Paydown Paydown Paydown		7,946 8,234	7,946 8,234	7,787 8,070	7,833 8.117		113 117	0	113		7,946 8,234			0	60 93	_04/01/2020 _04/01/2020	_l I •
31406V-V6-8	FNMA Pool 822437 MBS 4.500% 04/01/20		01/01/2014 .	Paydown		1,845	1,845	1,808	1,819	0	26	0	26		1.845	0	0	0	7	_04/01/2020	 11
31406W-V6-8	FNMA Pool 822437 MBS 4.500% 04/01/20		02/01/2014 .	Paydown		2,073	2,073	2,031	2,044	0	29	0	29		2,073	0	0	0	16	_04/01/2020	1
31406W-V6-8	FNMA Pool 822437 MBS 4.500% 04/01/20		03/01/2014 _	Paydown	-	1,862	1,862	1,825	1,836	0	26	0	26	00	1,862	0	0	0	21	_04/01/2020	1
31407B-ZE-2	FNMA Pool 826141 MBS 5.000% 07/01/20		01/01/2014	Paydown	-	7, 139	7 , 139	7,380	7,323	0	(184)		(184		7 , 139	0	0	0	30	_07/01/2020	1
31407B-ZE-2	FNMA Pool 826141 MBS 5.000% 07/01/20		02/01/2014 .	Paydown	-	8,502	8,502	8,789	8,721	ō	(219)		(219		8,502	0	Fō	0	71	.07/01/2020	1
31407B-ZE-2 31407H-NH-5	FNMA Pool 826141 MBS 5.000% 07/01/20 FNMA Pool 831192 MBS 5.000% 11/01/20		03/01/2014 . 01/01/2014 .	Paydown Paydown		6,653 360	6,653 360	6,878 351	6,824 354		(171)	L0	(171	,0	6,653 360	0 n	0	0	83	.07/01/2020 .11/01/2020	- L I 1
31407H=NH=5	FNMA Pool 831192 MBS 5.000% 11/01/20		02/01/2014 .	Paydown	-	384	384	374	377	0	7	0	<i>1</i>	,0	384	0	0	0	3	11/01/2020	· :1
31407H-NH-5	FNMA Pool 831192 MBS 5.000% 11/01/20		03/01/2014 .	Paydown		920	920		902	0	17	0	17	, L	920	0	0	0	11	.11/01/2020	1
31407H-SA-5	FNMA Pool 831313 MBS 5.000% 02/01/21		01/01/2014 .			848	848	827		0	16	0	16	0	848	0	0	0	4	_02/01/2021	1
	FNMA Pool 831313 MBS 5.000% 02/01/21		02/01/2014 .		-	61	61	59	60	0	1	0	1	0	61	0	0	0	1	_02/01/2021	1
3140/H-SA-5	FNMA Pool 831313 MBS 5.000% 02/01/21	1	03/01/2014	Pavdown	1	54	54	52	53		1 1		1 1		54				1 1 1	02/01/2021	. 1

CLISIP   Current   Curre				_	1	Show All Lo	ng-Term Bo	nds and Stocl								,	1		•			
Column	1	2	3	4	5	6	7	8	9	10						16	17	18	19	20	21	22
California   Prior Very   Prior Very   Prior Very   California   Pri											11	12	13									
Cust																						NAIC
Cultiffee   Property   Cultiffee   Property   Cultiffee   Property   Cultiffee   Cultiff																						Desig-
															Exchange							nation
Company   Comp												Current	Other Than	Adjusted	Change in						Stated	or
Section   Sect											Unrealized	Year's	Temporary	Carrying	Book			Realized			Con-	Market
Description   Description   Since   Since   Archive   Cast											Valuation	(Amor-	Impairment	Value	/Adjusted		Gain				tractual	ln-
1,000   1,00	lent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on			Received	Maturity	dicator
			eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
Separate											0		0		0		0	0	0	7	03/01/2021	1
													0		0		0	0	0		03/01/2021	1
													0		0		0	0		18		1
											0		0		0		0	0	0	14	04/01/2021	1
Section   Sect					.,						0	32	0	32	0		0	0	0	21	_04/01/2021	1
Section   Sect											0	8	0	8	0		0	0	0	2	09/01/2020	1
1,000   1,00					.,						Fō	8	0	8	ļō		ļō	ō	F	ļ <u>4</u>	09/01/2020	1
Section   Sect											l0	8	0	88	0		0	0	0	d	09/01/2020 12/01/2020	1
1807-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-			l								n		0		0		0	0	0		12/01/2020	1
1,500    1				03/01/2014							0		0		0		0	0	0		12/01/2020	1
1.500   1.50	07Q-C4-6 F	FNMA Pool 837191 MBS 5.000% 12/01/20		01/01/2014	Paydown		1,658	1,658	1,616	1,627		31	0	31	0	1,658	0	0	0	7	12/01/2020	1
SMPT-94   Ref. Pol.   SMPT-95   Ref. Pol.   SMPT-95   SMPT-95   Ref. Pol.   SMPT-95											0		0		0		0	0	0		12/01/2020	1
1.400   1.40					,						0		0		0		0	0	0		12/01/2020	1
154177-7-8   PAUR POS   SEGIO 05   10   10   10   10   10   10   10													0		0		0	0				1
15/0477-63   PARA Proj. 18/0478   PARA PROJ. 18/0											0		0		0		0	0	0	7	01/01/2021	1
34487-43   PMAR Pol MeRidd										7,934	0		0		0		0	0	0	31	11/01/2035	1
34084-5-5-6-7   PARA Po.   BESTER 5   D. 00. 07/10/21   Pyrlom   4.77   4.77   4.79   0   0   0   0   0   0   0   0   0											0		0				0	0	0		11/01/2035	1
SAME-NAST - PRIAR POR PORT SETS 185 S. 5000 1707/12   2001/17014   Paylorin   4.22   4.21   4.24   0   9   0   9   0   4. (77717)   SAME-NAST - PRIAR POR SETS 185 S. 5000 1707/12   5.000 1707/12   4.700   5.00											0		0		0		0	0	0	56	11/01/2035	1
15/16/20-8-7-8-8   Politic P											0	9	0	9	0		0	0	0	2	07/01/2021	1
1.54686_11-6   PAMP Ped   18844   185   5,000   2011/27   1011/2014   Paydon   5.99   5.99   5.90   5.91   0   17   0   2.90   0   0   0   0   0   0   0   0   0												9	0	9	0		0	0	0	4	07/01/2021	1
1466-146   Falle   F					,						0		0	17	0		0	0	0	4	.02/01/2021	1
3488-5-22   Plak Prof SH783 MS   5.000   20/10/20   0.01/20/104   Plychom   1.0   241   3.986   3.0   0.0   55   0.0   55   0.0   4.988   0.0   0.0   0.4   3.20/10/20   3.3488-5-22   Plak Prof SH783 MS   5.000   20/10/20   0.00/10/2014   Plychom   1.151   1.152   1.152   1.122   0.0   2.2   0.0   1.151   0.0   0.0   0.0   4.3   3.20/10/20   3.3488-5-22   Plak Prof SH783 MS   5.000   20/10/20   0.00/10/2014   Plychom   1.151   1.152   1.152   1.122   0.0   2.2   0.0   1.151   0.0   0.0   0.0   0.0   4.3   3.20/10/20   3.3488-5-22   Plak Prof SH783 MS   5.000   20/10/20   0.00/10/2014   Plychom   1.00   0.0   0					,		1,145	1,145	1, 117		0	21	0	21	0	1,145	0	0	0	10	02/01/2021	1
34086-52-2   Paul Prob   87838   85   5.000   1201/120   5.001/1201/120   5.001/1201/120   7.001   5.001   7											0		0		0		0	0	0		02/01/2021	1
3.1486-5-2   PAM Post 19723   185   5.000   12.07/20   .0.07/2014   Paydom											0		0		0		0	0	0		12/01/2020	1
31466-67-3   PMA Poel 184122   SS   5.000 12/01/20   20/01/2014   Physics   5.000 12/01/20   20/01/2014   Physics   5.000 12/01/20   20/01/2014   Physics   5.000 12/01/20   20/01/2014   Physics   5.000 12/01/20   5.000 12/01/													0				0			42		
3.14669-F1-3   PANA Pool 588122   BS 5.0001 12/01/20   .0071/2014   Psychom											0	1	0	1	0		0	0	0	0	12/01/2020	1
34409-H-1   PANA Pool 84815 M8S   5000% 02/01/21   01/01/2014   Paydom   4/33   4/33   3/38   3/95   0   8   0   0   5   0   0   0   0   0   0   0				02/01/2014	Paydown			100			0	2	0	2	0	100	0	0	0	1	_12/01/2020	1
3.1400-Ut-1   PNIA Prol 848155 885   5.000 92/01/21   02/01/21   02/01/21   Pytylom   758   758   739   748   0   1.5   0   5   0   5   0   0   0   0   0				03/01/2014	.,						0	1	0	1	0		0	0	0	1	12/01/2020	1
SAMPAN   PANA Provided   Park Pana   SAMPAN   Pana   Pan											0	8	0	8	0		0	0	0	2	02/01/2021	1
1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-												15	0		0		0	0			02/01/2021	1
3.1408E-VI-4   FMA Pool 84028 MBS   5.000 0.01/01/21   0.07/01/2014   Psychom   1.23   1.23   1.20   1.20   0   2   0   2   0   2   0   0   0											n		0		0		0	0		3	01/01/2021	1
3406E-W-9   PNA Pol 84928 HS 5 .000% 1/01/21   03/01/2014   Paydom   123   123   120   120   0   2   0   2   0   2   0   0   0	08E-PX-4 F	FNMA Pool 849238 MBS 5.000% 01/01/21			.,							2	0	2	0		0	0		1	01/01/2021	1
3.140E-W-9   FNMA Pol 849421 IMS   5.000%   1.011/20   0.301/2014   Paydom   0.3,669   3.669   3.669   3.669   3.669   3.67   0.32   0.32   0.369   0.0   0.0   0.0   0.1   1.101/2014   0.3,140E-W-9   FNMA Pol 850177 IMS   5.000%   1.011/2014   Paydom   0.3,769   3.769												2	0	2	0		0	0	0	2	01/01/2021	1
3,1408F-0G-9   FNMA Pol   864921   MSS   5,0005   1/01/20   2,03/01/2014   Paydom   745   745   727   731   0   33   0   33   0   33   0   3,769   0   0   0   0   47   11/01/20   3,1408F-0G-9   FNMA Pol   850177   MSS   5,0005   1/01/21   0,0701/2014   Paydom   749   749   730   735   0   34   0   14   0   745   0   0   0   0   0   0   0   0   0											ō		0		0		0	0	0		11/01/2020	1
3.1408F-06-9   FMAM Pool   850177   MBS   5.000%   0.1/01/21   0.1/01/2014   Paydom   745   745   745   727   731   0   1.4   0   1.4   0   745   0   0   0   0   0   3   0.1/01/21   3.1408F-06-9   FMAM Pool   850177   MBS   5.000%   0.0/10/21   0.2/01/2014   Paydom   749   749   730   735   0   1.4   0   1.4   0   1.4   0   749   0   0   0   0   0   0   0   0   0											<u>0</u>		0		0		0	0	0		11/01/2020	
34108F-06-9   FNMA Pool   850177   IBS   5.000%   01/01/21   0.02/01/2014   Paydorn   7.49   7.30   7.35   0   1.4   0   1.4   0   7.49   0   0   0   0   0   0   0   0   0											n		n		n		n	n	n	4/ 2	01/01/2020	1
31408F-06-9   FNMA Pool 850177 MBS   5.000% 01/01/21   0.37/01/2014   Paydown   191   191   187   188   0.0   4   0.0   4   0.0   1.86   5.000% 12/01/20   0.27/01/2014   Paydown   1.86   1.86   1.86   1.82   1.83   0.0   4   0.0   4   0.0   1.86   0.00% 12/01/20   0.27/01/2014   Paydown   1.86   1.86   1.86   1.82   1.83   0.0   4   0.0   4   0.0   1.86   0.00% 12/01/20   0.27/01/2014   Paydown   1.84   1.84   1.84   1.79   1.80   0.0   0											0		0		0		0	0	0	6	01/01/2021	1
31408F-UT-4   FNMA Pool 850294 MBS   5.000% 12/01/20   02/01/2014   Paydown   186   186   182   183   0   4   0   4   0   186   0   0   0   0   0   0   2   12/01/2	08F-Q6-9 F	FNMA Pool 850177 MBS 5.000% 01/01/21		03/01/2014			6,390	6,390	6,230	6,269	0	121	0		0	6,390	0	0	0	80	_01/01/2021	1
31408F-UT-4   FNMA Pool 850294 MBS   5.000% 12/01/20   0.3/01/2014   Paydown   184   1.84   1.79   1.80   0   4   0   4   0   1.84   0   0   0   0   0   0   0   0   0											0	4	0	4	0		0	0	0	1	12/01/2020	<u> </u>
3.1408G=FX-0   FNMA Pool 850782 MBS   5.500\$ 01/01/21   01/01/2014   Paydoin   86,913   86,913   87,280   87,090   0   (177)   0   (177)   0   (177)   0   86,913   0   0   0   0   398   01/01/2     3.1408G=FX-0   FNMA Pool 850782 MBS   5.500\$ 01/01/21   0.02/01/2014   Paydoin   48,569   48,774   48,668   0   (99)   0   (99)   0   (99)   0   0   48,569   0   0   0   0     3.1408G=FX-0   FNMA Pool 850782 MBS   5.500\$ 01/01/21   0.03/01/2014   Paydoin   43,004   43,004   43,004   43,106   43,092   0   (87)   0   (87)   0   43,004   0   0   0   0   0     3.1408Y=SX-3   FNMA Pool 864623 MBS   5.000\$ 12/01/20   0.01/01/2014   Paydoin   243   243   237   238   0   5   0   5   0   243   0   0   0   0     3.1408Y=SX-3   FNMA Pool 864623 MBS   5.000\$ 12/01/20   0.02/01/2014   Paydoin   244   244   244   238   239   0   5   0   5   0   244   0   0   0   0   0   2     3.1408Y=SX-3   FNMA Pool 864623 MBS   5.000\$ 12/01/20   0.03/01/2014   Paydoin   245   245   245   239   240   0   5   0   5   0   5   0   245   0   0   0   0   0   3     3.1408Y=SX-3   FNMA Pool 864623 MBS   5.000\$ 12/01/20   0.03/01/2014   Paydoin   245   245   239   240   0   5   0   5   0   5   0   245   0   0   0   0   0   3     3.1408Y=SX-3   FNMA Pool 864623 MBS   5.000\$ 12/01/20   0.03/01/2014   Paydoin   245   245   239   240   0   5   0   5   0   5   0   245   0   0   0   0   0   3     3.1408Y=SX-3   FNMA Pool 867394 MBS   5.000\$ 0.00\$											ō	4	0	4	ō		ō		ō	2	12/01/2020	1
31408G-FX-0   FNMA Pool 850782 MBS   5.500% 01/01/21   02/01/2014   Paydoin   48,569   48,774   48,668   0   (99)   0   (99)   0   (99)   0   48,569   0   0   0   0   445   01/01/2											l0	4 (177)	0	(177)	0		0	0	0	200	12/01/2020	1
3.1408G-FX-0   FNMA Pool 850782 MBS   5.500% 01/01/21   0.3/01/2014   Paydown   43.004   43											n		0				0	0	n		01/01/2021	1
3.1408Y-SL-3   FINIA Pool   864623 IIBS   5.000%   12/01/20   0.1/01/2014   Paydorn   243   243   237   238   0   5   0   5   0   243   0   0   0   0   1   1.2/01/2     3.1408Y-SL-3   FINIA Pool   864623 IIBS   5.000%   12/01/20   0.02/01/2014   Paydorn   244   244   238   239   0   5   0   5   0   5   0   244   0   0   0   0   0   2   1.2/01/2     3.1408Y-SL-3   FINIA Pool   864623 IIBS   5.000%   12/01/20   0.02/01/2014   Paydorn   245													0		0		0	0	0		01/01/2021	1
.31408Y-SL-3   FNMA Pool 864623 MBS   5.000% 12/01/20   0.03/01/2014   Paydoin   2.45   2.45   2.39   2.40   0   5   0   5   0   2.45   0   0   0   0   3.3   12/01/2     .31409C-UT-0   FNMA Pool 867394 MBS   5.000% 04/01/21   0.1/01/2014   Paydoin   9.195   9.195   9.966   9.016   0   179   0   179   0   9.195   0   9.195   0   0   0   0   3.8   0.04/01/2     .31409C-UT-0   FNMA Pool 867394 MBS   5.000% 04/01/21   0.02/01/2014   Paydoin   3.36   3.36   3.37   3.29   0   7   0   7   0   7   0   3.36   0.04/01/2     .31409C-UT-0   FNMA Pool 867394 MBS   5.000% 04/01/21   0.03/01/2014   Paydoin   4.138   4.138   4.138   4.035   4.058   0   80   0   80   0   80   0   4.138   0   0   0   0   5.2   0.04/01/2     .31409C-UT-0   FNMA Pool 867394 MBS   5.000% 04/01/21   0.03/01/2014   Paydoin   4.138   4.138   4.035   4.058   0   80   0   80   0   80   0   4.138   0   0   0   0   5.2   0.04/01/2     .31409C-UT-0   FNMA Pool 867394 MBS   5.000% 04/01/21   0.03/01/2014   Paydoin   4.138   4.138   4.035   4.058   0   80   0   80   0   80   0   4.138   0   0   0   0   5.2   0.04/01/2     .31409C-UT-0   FNMA Pool 867394 MBS   5.000% 04/01/21   0.03/01/2014   Paydoin   4.138   4.138   4.035   4.058   0   80   0   80   0   80   0   4.138   0   0   0   0   5.2   0.04/01/2     .31409C-UT-0   FNMA Pool 867394 MBS   5.000% 04/01/21   0.03/01/2014   Paydoin   4.138   4.138   4.035   4.058   0   80   0   80   0   80   0   80   0	08Y-SL-3 F	FNMA Pool 864623 MBS 5.000% 12/01/20		01/01/2014	Paydown		243	243	237	238	0	5	0	5	0	243	0	0	0	1	12/01/2020	1
31409C-UT-0 FNMA Pool 867394 MBS 5.000% 04/01/21 01/01/2014 Paydown 9, 195 9, 195 8, 966 9, 016 0 179 0 179 0 9, 195 0 0 0 0 38 04/01/231409C-UT-0 FNMA Pool 867394 MBS 5.000% 04/01/21 02/01/2014 Paydown 336 336 327 329 0 7 0 7 0 336 0 0 0 0 38 04/01/231409C-UT-0 FNMA Pool 867394 MBS 5.000% 04/01/21 03/01/2014 Paydown 4, 138 4, 1											0	5	0	5	0		0	0	0	2	12/01/2020	1
31409C-UT-0 FNMA Pool 867394 MBS 5.000% 04/01/21					,						Fō	5	0	5	ļō		ļō	ō	Fō	3	12/01/2020	1
31409C-UT-0 FNMA Pool 867394 MBS 5.000% 04/01/21											l	1/9		1/9	0		0	0	0	38	04/01/2021 04/01/2021	1
											n	 80	0	 80	0		0	0	0	52	04/01/2021	1
													0		0		0	0	0		02/01/2021	1

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or (	Otherwise I	Disposed (	of During tl	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	_							Desig-
									D			Year's	Book/	Exchange	Book/	<b>-</b>			Bond	01-1-1	nation
									Prior Year		Current	Other Than	Adjusted	_	Adjusted	Foreign	Dealized		Interest/	Stated	Or Market
CLICID					Nih a n a f				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange		T-4-1 O-:-	Stock	Con-	Market
CUSIP Ident-		For	Diaposal	Name	Number of	Consid-		Actual	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ification	Description	For- eian	Disposal Date	of Purchaser	Shares of Stock	eration	Par Value	Cost	Carrying Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal	Received DuringYear	Maturity Date	dicator (a)
31409D-EB-5		eigii	02/01/2014 .	Pavdown	SIUCK	13.447	13.447	13, 112	13, 177	(Decrease)	270	n	270		13,447	Disposai	Disposai	Disposai	112	02/01/2021	(a)
31409D-EB-5			03/01/2014	Paydown		338	338	330		0	7	0		0	338	0	0	0	4	02/01/2021	1
31409E-7F-2			01/01/2014 .	Paydown		353	353	344	346	0	7	0	7	0	353	0	0	0	1	03/01/2021	1
31409E-7F-2			02/01/2014 _	Paydown		399	399	389	392	0	8	0	8	0	399	0	0	0	3	03/01/2021	1
31409E-7F-2 31409E-NB-3	FNMA Pool 869494 MBS 5.000% 03/01/21 FNMA Pool 868986 MBS 5.000% 05/01/21		03/01/2014 .	Paydown Paydown		356 197	356	347	350		/ /	0	Δ	0	356	0	0		1	03/01/2021	1
31409E-NB-3	FNMA Pool 868986 MBS 5.000% 05/01/21		_02/01/2014	Paydown		190	190	186	187	0	4	0	4	0	190	0	0	0	2	05/01/2021	1
31409E-NB-3	FNMA Pool 868986 MBS 5.000% 05/01/21		03/01/2014 _	Paydown		192	192	187	188	0	4	0	4	0	192	0	0	0	2	05/01/2021	1
31409F-6U-7	FNMA Pool 870383 MBS 5.000% 03/01/21		01/01/2014 .	Paydown		7,980	7,980	7,781	7,831	0	149	0	149	0	7,980	0	0	0	33	03/01/2021	1
31409F-6U-7 31409F-6U-7	FNMA Pool 870383 MBS 5.000% 03/01/21 FNMA Pool 870383 MBS 5.000% 03/01/21		02/01/2014	Paydown Paydown	-	339 5.744	339 5.744					0 n		0	339	0 n	0 n	0 n		03/01/2021	1
31409F-UA-4	FNMA Pool 870077 MBS 5.000% 03/01/21		01/01/2014 _	Paydown		454	454	443	445	0	8	0	8		454	0	0	0	2	03/01/2021	1
31409F-UA-4	FNMA Pool 870077 MBS 5.000% 03/01/21		02/01/2014 .	Paydown		458	458	446	449	0	9	٥	9	0	458	0	0	0	4	03/01/2021	1
31409F-UA-4	FNMA Pool 870077 MBS 5.000% 03/01/21		03/01/2014	Paydown		522	522	509	512	0	10	0	10		522	0	0	0	7	03/01/2021	1
31409G-UY-0 31409G-UY-0	FNMA Pool 870999 MBS 6.500% 12/01/36 FNMA Pool 870999 MBS 6.500% 12/01/36		01/01/2014 .	Paydown Paydown		801 68,714	801 68,714		825 70,831	0	(25)	0	(25			0	0	0	<u>4</u>	12/01/2036	1
31409G-UY-0			03/01/2014	Paydown		856				0	(26)	0	(26			0	0	0	14	12/01/2036	1
31409J-D6-4	FNMA Pool 872325 MBS 5.000% 05/01/21		01/01/2014	Paydown		297	297	289	291	0	6	0	6	0	297	0	0	0	1	05/01/2021	1
31409J-D6-4			02/01/2014 .	Paydown		749	749			0	15	0	15	0	749	0	0	0	6	05/01/2021	1
31409J-D6-4 31409J-TT-7	FNMA Pool 872325 MBS 5.000% 05/01/21 FNMA Pool 872762 MBS 5.000% 06/01/21		03/01/2014 .	Paydown Paydown Paydown		302 234	302	294	296	0	6	0	6	0	302	0	0	0	4	05/01/2021	1
31409J-TT-7	FNMA Pool 872762 MBS 5.000% 06/01/21		02/01/2014 .	Paydown	-	201	201	196	197	0	4	0	4	0	201	0	0	0	2	06/01/2021	1
31409J-TT-7	FNMA Pool 872762 MBS 5.000% 06/01/21		03/01/2014 .	Paydown		208	208	202	203	0	4	0	4	0	208	0	0	0	3	06/01/2021	1
31409T-SG-4			01/01/2014 _	Paydown		1,365	1,365	1,331	1,339	0	27	0	27		1,365	0	0	0	6	04/01/2021	1
31409T-SG-4 31409T-SG-4	FNMA Pool 878119 MBS 5.000% 04/01/21 FNMA Pool 878119 MBS 5.000% 04/01/21		_02/01/2014 _ _03/01/2014 _	Paydown Paydown Paydown		1,287 1,293	1,287 1,293	1,255 1,261	1,262 1,268		25 25		25		1,287 1,293	0	0		16	04/01/2021 04/01/2021	1
31409V-R5-4	FNMA Pool 879908 MBS ARM 2.539% 10/01/33		01/01/2014	Paydown		2,484	2,484	2,410	2,415	0	69	0	69		2,484	0	0	0	5	10/01/2033	1
31409V-R5-4	FNMA Pool 879908 MBS ARM 2.539% 10/01/33		02/01/2014 _	Paydown		13,277	13,277	12,880	12,909	0	368	0	368		13,277	0	0	0	56	10/01/2033	1
31409V-R5-4	FNMA Pool 879908 MBS ARM 2.539% 10/01/33		03/01/2014 _	Paydown		13,051	13,051	12,661	12,689	0	361	0	361		13,051	0	0	0	83	10/01/2033	1
31409W-ZS-3 31409W-ZS-3	FNMA Pool 881053 MBS 5.000% 04/01/21 FNMA Pool 881053 MBS 5.000% 04/01/21		01/01/2014 .	Paydown Paydown		955 959	955 959	931 935	937 941	u	18	u	18		955 959				4 8	04/01/2021 04/01/2021	1
31409W-ZS-3			03/01/2014 _	Paydown		965	965	941	947	0	18	0	18		965	0	0	0	12	04/01/2021	1
31409X-3T-4	FNMA Pool 882010 MBS 5.000% 04/01/21		01/01/2014 _	Paydown		166	166	162	163	0	3	0	3	0	166	0	0	0	1	04/01/2021	1
31409X-3T-4	FNMA Pool 882010 MBS 5.000% 04/01/21		02/01/2014 .	Paydown		167	167	163	164	0	3	0	3	0	167	0	0	0	1	04/01/2021	1
31409X-3T-4 31409X-6L-8	FNMA Pool 882010 MBS 5.000% 04/01/21 FNMA Pool 882075 MBS 5.000% 06/01/21		03/01/2014 . 01/01/2014 .	Paydown Paydown		1,213 896	1,213 896	1, 183	1, 190 		23		23		1,213 896	0	0	0		04/01/2021	1
31409X-6L-8	FNMA Pool 882075 MBS 5.000% 06/01/21		02/01/2014 _	Paydown		956	956	933	937	0	20	0	20		956	0	0	0	8	06/01/2021	1
31409X-6L-8	FNMA Pool 882075 MBS 5.000% 06/01/21		03/01/2014	Paydown	-	904	904	882	886	0	18	0	18	0	904	0	0	0	11	06/01/2021	1
31410C-EM-0 31410C-EM-0	FNMA Pool 884940 MBS 5.000% 05/01/21 FNMA Pool 884940 MBS 5.000% 05/01/21		01/01/2014 .	Paydown Paydown	-	281	281124	274	275	0	5	0	5	0	281	0	0	0	ļ1	05/01/2021	1
31410C-EM-0			03/01/2014 _	Paydown		2,054	2,054	2,003	2,015	0		0	2	0	2,054	0	0	0		05/01/2021	1
31410C-WB-4			01/01/2014	Paydown		566	566	552	555	0	11	0	11	0	566	0	0	0	2	06/01/2021	1
31410C-WB-4			02/01/2014 .	Paydown		260	260	254	255	0	5	0	5	0	260	0	0	0	2	06/01/2021	1
31410C-WB-4 31410D-M5-6			03/01/2014 . 01/01/2014 .	Paydown		268 223	268223	261 217	262 218	0	5	0	5	0	268	0	0	0	3	06/01/2021	1
31410D-M5-6			02/01/2014 .	Paydown Paydown Paydown		223	223	218	219	0	4	0	4		224	0	0	0	2	06/01/2021	1
31410D-M5-6	FNMA Pool 886080 MBS 5.000% 06/01/21		03/01/2014 .	Paydown		225	225	219	220	0	4	0	4	0	225	0	0	0	3	06/01/2021	1
31410D-XV-7	FNMA Pool 886392 MBS 5.000% 08/01/21		01/01/2014 .	Paydown		3,335	3,335	3,252	3,269	<u>0</u>	66	0	66	0	3,335	0	0	0	14	08/01/2021	1
31410D-XV-7 31410D-XV-7	FNMA Pool 886392 MBS 5.000% 08/01/21 FNMA Pool 886392 MBS 5.000% 08/01/21		02/01/2014 _	Paydown Paydown	-	218 206	218 206	212 201	213 202	0	4	0	4	0	218 206	0	0	0	2	08/01/2021 08/01/2021	1
31410F-SK-2	FNMA Pool 888022 MBS 5.000% 08/01/21		01/01/2014	Paydown		273	273	295	295	0	(21)	0	(21	)0	273	0	0	0	ا د	02/01/2021	1
31410F-SK-2	FNMA Pool 888022 MBS 5.000% 02/01/36		02/01/2014 .	Paydown		249	249	269	268	0	(19)	0	(19	0	249	0	0	0	2	02/01/2036	1
31410F-SK-2	FNMA Pool 888022 MBS 5.000% 02/01/36		03/01/2014	Paydown		213	213	229	229	0	(17)	0	(17		213	0	0	0	3	02/01/2036	1
31410F-YK-5			01/01/2014 _	Paydown	-	50,055	50,055	49,117	49,302	0	753	0	753		50,055	0	0	0	209	03/01/2021	1
31410F-YK-5 31410F-YK-5			02/01/2014 .	Paydown Paydown	-	51,217	51,21732,066		50,447	 n	771 482	0 n	771 482		51,217	0		0 n	427 401	03/01/2021	1
31410G-GC-1	FNMA Pool 888595 MBS 5.000% 01/01/22		01/01/2014	Paydown		20,635	20,635	21,702	21,513	0	(878)	0	(878		20,635	0	0	0	86	01/01/2022	1
31410G-GC-1		1	01/01/2014	Paydown		28.072	28,072	27,791	27,828	1 0	244	0	244		28,072	0	0	I 0		01/01/2022	1

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or 0	Otherwise I	Disposed o	of During th	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10			ok/Adjusted		alue	16	17	18	19	20	21	22
										11	12	13	_14	_15							
													Total	Total							NAIC
												Current	Change in	Foreign	Danis/				Danel		Desig-
									Prior Year		Current	Year's	Book/	Exchange	Book/	Eoroign			Bond Interest/	Stated	nation
									Book/	Liproplized	Current Year's	Other Than	Adjusted	Change in	Adjusted Carrying	Foreign Exchange	Realized		Stock	Stated Con-	or Market
CUSIP					Number of				Adjusted	Unrealized Valuation	(Amor-	Temporary Impairment	Carrying Value	Book /Adjusted	Value at	Gain	Gain	Total Gain		tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31410G-GC-1	FNMA Pool 888595 MBS		02/01/2014 .	Paydown	- Ctoon	24,008	24,008	25,250	25,030	0	(1,022)	0	(1,022		24,008	0	0	0	200	01/01/2022	1
31410G-GC-1	FNMA Pool 888595 MBS 5.000% 01/01/22		02/01/2014 .	Paydown		32,661	32,661	32,334	32,377	0	284	0	284	0	32,661	0	0	0	272	01/01/2022	1
31410G-GC-1	FNMA Pool 888595 MBS 5.000% 01/01/22		03/01/2014 _	Paydown		15,769	15,769 21,452	16,584 21,238	16,440 21,265	0	(671) 187	0	(671	0	15,769	0	0	0	197	01/01/2022	1
31410G-GC-1 31410K-3R-3	FNMA Pool 888595 MBS 5.000% 01/01/22 FNMA Pool 890108 MBS 4.500% 03/01/18		03/01/2014 .	Paydown		21,452 2,475	21,452	2,634	2,590		(115)			,	21,452 2.475	0	0	0	268	01/01/2022 03/01/2018	1
31410K-3R-3	FNMA Pool 890108 MBS 4.500% 03/01/18		02/01/2014 .	Paydown		3,097	3,097	3,295	3,241	0	(144)	0	(144		3,097	0	0	0	23	03/01/2018	1
31410K-3R-3	FNMA Pool 890108 MBS 4.500% 03/01/18		03/01/2014 _	Paydown		4,325	4,325	4,602	4,526	0	(201)	0	(201	0	4,325	0	0	0	49	03/01/2018	1
31410K-3U-6 31410K-3U-6	FNMA Pool 890111 MBS 5.000% 05/01/23	-	01/01/2014 .	Paydown		81, 113 59, 114	81,113 59,114	83,939 61,174	83,498 60,852	······0	(2,385)	ļ0	(2,385		81,113 59,114	0	0	0	338	05/01/2023	1
31410K-3U-6	FNMA Pool 890111 MBS 5.000% 05/01/23 FNMA Pool 890111 MBS 5.000% 05/01/23		03/01/2014 .	Paydown Paydown Paydown	-	59, 114		54,977	54,688	n	(1,738)	n	(1,738		53, 114	0	0	0	664	05/01/2023 05/01/2023	1
31410K-N6-7	FNMA Pool 889713 MBS 5.000% 06/01/21		01/01/2014	Paydown		63,358	63,358	63,278	63,248	0	110	0	110	0	63,358	0	0	0	264	06/01/2021	1
31410K-N6-7	FNMA Pool 889713 MBS 5.000% 06/01/21		02/01/2014 _	Paydown		49,344	49,344	49,283	49,259	0	86	0	86	0	49,344	0	0	0	411	06/01/2021	1
31410K-N6-7 31410S-RW-9	FNMA Pool 889713 MBS 5.000% 06/01/21 FNMA Pool 896101 MBS 5.000% 06/01/21	-	03/01/2014 .	Paydown		48,665 739	48,665739	48,605 721	48,581 725	0	84	L	84	0	48,665	0	0	0	808	06/01/2021	1
314105-RW-9	FNMA Pool 896101 MBS 5.000% 06/01/21		01/01/2014 .	Paydown Paydown		743				n	14	n	14	0	739	0		0		06/01/2021	1
31410S-RW-9	FNMA Pool 896101 MBS 5.000% 06/01/21		03/01/2014 _	Paydown		746	746	728	732	0	14	0	14	0	746	0	0	0	9	06/01/2021	1
31410W-J4-1	FNMA Pool 899483 MBS 5.000% 07/01/22		01/01/2014 .	Paydown		45	45	43	44	0	1	0	1	0	45	0	0	0	0	07/01/2022	1
31410W-J4-1 31410W-J4-1	FNMA Pool 899483 MBS 5.000% 07/01/22 FNMA Pool 899483 MBS 5.000% 07/01/22		02/01/2014 .	Paydown Paydown		45 45	45 45	44 43	44 44	0	1	0	1	0	45 45	0	0	0	0	07/01/2022 07/01/2022	1
31411B-EJ-8	FNMA Pool 902937 MBS 5.500% 07/01/22		01/01/2014 _	Paydown		1,560	1,560	1,591	1,584	0	(24)	0	(24	)0	1,560	0	0	0	7	12/01/2021	1
31411B-EJ-8	FNMA Pool 902937 MBS 5.500% 12/01/21		02/01/2014 .	Paydown		8, 133		8,293	8,258	0	( 125)	0	( 125	0	8 , 133	0	0	0	75	12/01/2021	1
31411B-EJ-8	FNMA Pool 902937 MBS 5.500% 12/01/21		03/01/2014 .	Paydown		1,425	1,425	1,453	1,447	0	(22)	0	(22		1,425	0	0	0	20	12/01/2021	1
31411K-LM-3 31411K-LM-3	FNMA Pool 910332 MBS 5.000% 03/01/37 FNMA Pool 910332 MBS 5.000% 03/01/37		01/01/2014 .	Paydown Paydown Paydown		6,463 249	6,463 249	6,977 269	6,963 268	0	(500)	0	(500		6,463 249	0	0	0	27	03/01/2037 03/01/2037	1
31411K-LM-3	FNMA Pool 910332 MBS 5.000% 03/01/37		_03/01/2014	Paydown		2,904	2,904	3, 136	3, 129	0	(225)	0	(225		2,904	0	0	0	36	03/01/2037	1
31411N-XS-1	FNMA Pool 912489 MBS 5.000% 03/01/37		01/01/2014 .	Paydown		977	977	1,055	1,053	0	(76)	0	(76		977	0	0	0	4	03/01/2037	1
31411N-XS-1 31411N-XS-1	FNMA Pool 912489 MBS 5.000% 03/01/37 FNMA Pool 912489 MBS 5.000% 03/01/37		02/01/2014 .	Paydown Paydown		465 39	465	502	501 42	0	(36)	0	(36		465 39	0	0	0	4	03/01/2037	1
31411N-ZT-7	FNMA Pool 912554 MBS 5.000% 03/01/37		01/01/2014 .	Paydown		16.446	16,446	16,007	16,081	0		0	365		16.446	0	0	0	68	02/01/2022	1
31411N-ZT-7	FNMA Pool 912554 MBS 5.000% 02/01/22		02/01/2014 .	Paydown		20,336	20,336	19,793	19,885	0	451	0	451	0	20,336	0	0	0	169	02/01/2022	1
31411N-ZT-7	FNMA Pool 912554 MBS 5.000% 02/01/22		03/01/2014 .	Paydown		4,777	4,777	4,649	4,671	0	106	0	106	0	4,777	0	0	0	60	02/01/2022	1
31412F-KE-2 31412F-KE-2	FNMA Pool 923793 MBS		01/01/2014 .	Paydown Paydown		21 26	21 26	21 27	21 26	0	0	0	0	0	21 26	0	0	0	0	08/01/2014 08/01/2014	1
31412F-KE-2	FNMA Pool 923793 MBS 4.000% 08/01/14		03/01/2014	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	0	08/01/2014	1
31412L-MJ-6	FNMA Pool 928361 MBS 5.000% 05/01/22		01/01/2014 .	Paydown		41	41	40	40	0	1	0	1	0	41	0	0	0	0	05/01/2022	1
31412L-MJ-6 31412L-MJ-6	FNMA Pool 928361 MBS 5.000% 05/01/22		02/01/2014 _ 03/01/2014 _	Paydown		44 42	44 42	43 41	43 41	0	1	0	1	0	44 42	0	0	0	0	05/01/2022	1
31412L-MJ-6	FNMA Pool 928361 MBS 5.000% 05/01/22 FNMA Pool 929389 MBS 4.500% 05/01/18		01/01/2014 .	Paydown		5.541	5.541	5.895	5.802		(262)		(262	,	5.541	0	0	0	21	05/01/2022 05/01/2018	1
31412M-RJ-9	FNMA Pool 929389 MBS 4.500% 05/01/18		02/01/2014 .	Paydown		4,398	4,398	4,680	4,606	0	(208)	0	(208	0	4,398	0	0	0	33	05/01/2018	1
31412M-RJ-9	FNMA Pool 929389 MBS 4.500% 05/01/18		03/01/2014 .	Paydown		2, 161	2, 161	2,300	2,263	0	(102)	0	(102		2, 161	0	0	0	24	05/01/2018	1
31412P-BJ-9 31412P-BJ-9	FNMA Pool 930741 MBS		01/01/2014 .	Paydown		2,716 2,560	2,716 2,560	2,890 2,724	2,874 2,709	0	(157)	0	( 157		2,716 2,560	0	0	0	10 19	03/01/2024 03/01/2024	1
31412P-BJ-9	FNMA Pool 930741 MBS 4.500% 03/01/24		03/01/2014 .	Paydown		1,807	1,807	1,923	1,912	0	(105)	0	( 146		1,807	0	0	0	20	03/01/2024	1
31412P-J7-7	FNMA Pool 930986 MBS 4.500% 04/01/19		01/01/2014 .	Paydown		409	409	435	429	0	(20)	0	(20	0	409	0	0	0	2	04/01/2019	1
31412P-J7-7	FNMA Pool 930986 MBS 4.500% 04/01/19		02/01/2014 _	Paydown		444	444	472	466	0	(22)	0	(22		444	0	0	0	3	04/01/2019	1
31412P-J7-7 31412Q-EC-9	FNMA Pool 930986 MBS		03/01/2014 .	Paydown Paydown Paydown		585 5,805	585 5,805	622 6,177	614 6, 117	0	(29)	0	(29		585 5.805	0		0	2/	04/01/2019 08/01/2024	1
31412Q-EC-9	FNMA Pool 931731 MBS 5.000% 08/01/24		02/01/2014 .	Paydown		5,787	5,787	6, 158	6,098	0	(312)	0	(312		5,787	0	0	0	48	08/01/2024	1
31412Q-EC-9	FNMA Pool 931731 MBS 5.000% 08/01/24		03/01/2014 _	Paydown		5,541	5,541	5,896	5,838	0	(297)	0	(297		5,541	0	0	0	69	_08/01/2024	1
31412Q-EP-0	FNMA Pool 931742 MBS 4.500% 08/01/24		01/01/2014	Paydown		6,216	6,216	6,614	6,580	0	(364)	0	(364		6,216	0	0	0	23	08/01/2024	1
31412Q-EP-0 31412Q-EP-0	FNMA Pool 931742 MBS		02/01/2014 .	Paydown Paydown		4,625 4.181	4,625 4,181	4,921 4,449	4,896 4,426	n	(271)	U	(271		4,625 4.181		0 n	0 n	35	08/01/2024 .08/01/2024	1
31412R-LD-7	FNMA Pool 932824 MBS 4.000% 10/01/25		01/01/2014 .	Paydown		352	352	368	367	0	(15)	0	(15		352	0	0	0	1	10/01/2025	1
31412R-LD-7	FNMA Pool 932824 MBS 4.000% 10/01/25		02/01/2014 _	Paydown		173	173	181	180	0	(7)	0	(7		173	0	0	0	1	10/01/2025	1
31412R-LD-7	FNMA Pool 932824 MBS		03/01/2014 .	Paydown		244 5, 121	244 5, 121	255	254 5,421	0	(10)	0	(10		244	0	0	0	2	10/01/2025	1
31412U-6S-4 31412U-6S-4	FNMA Pool 935681 MBS		01/01/2014 .	Paydown Paydown		5, 121	5, 121		5,421	 n	(300)	0	(300		5, 121	0	 n	n	19 45	10/01/2024	1
31412U-6S-4	FNMA Pool 935681 MBS 4.500% 10/01/24		03/01/2014	Paydown		5, 164	5, 164	5.495	5.466	0	(302)	0	(302		5, 164	0	0	0	58	10/01/2024	1

				Show All Lo	ong-Term Bo	onds and Sto	ck Sold, Red	deemed or (	Otherwise [	Disposed o	of During th	ne Current	t Quarter							
1	2	3 4	5	6	7	8	9	10			ok/Adjusted			16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in								Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For- Dispo	sal Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Dat	e of Purchase	er Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31413C-R4-3	FNMA Pool 941607 MBS 3.500% 01/01/26		014 Paydown		1,747	1,747	1,805	1,797	0	(50)	0	(50)	0	1,747	0	0	0	5	01/01/2026 1	1
31413C-R4-3	FNMA Pool 941607 MBS 3.500% 01/01/26	01/01/2	014 Paydown		129	129	133	132	0	(3)		(3		129	0	0	0	0	01/01/2026 1	1
31413C-R4-3	FNMA Pool 941607 MBS 3.500% 01/01/26				2,376	2,376	2,455	2,443	0	(68)		(68)		2,376	0	0	0	14	01/01/2026 1	<u> </u>
31413C-R4-3	FNMA Pool 941607 MBS 3.500% 01/01/26 FNMA Pool 941607 MBS 3.500% 01/01/26				175	175 2,129	180 2,199	179 2, 189		(5)		(5)		175 2,129	0			10	01/01/2026 1	1
31413C-R4-3	FNMA Pool 941607 MBS 3.500% 01/01/26				157	157	161	161	0	(4)	0	(4)		157	0	0	0	1	01/01/2026 1	1
31413F-2N-1	FNMA Pool 944581 MBS 5.000% 07/01/22	01/01/2			1,179	1,179	1,147	1, 151	0	27	0	27	,	1,179	0	0	0	5	07/01/2022 1	1
31413F-2N-1	FNMA Pool 944581 MBS 5.000% 07/01/22	02/01/2	014 Paydown		494	494	481	483	0	11	0	11	0	494	0	0	0	4	_07/01/2022 1	1
31413F-2N-1	FNMA Pool 944581 MBS 5.000% 07/01/22				461	461	449	451	0	11	0	11	0	461	0	0	0	6	07/01/2022 1	1
31414J-5Z-2	FNMA Pool 968064 MBS 5.000% 02/01/22				13,826	13,826	14,342	14,232	Fō	(407)	ō	(407)		13,826	ō	ō	Fō	58	02/01/2022 1	1
31414J-5Z-2 31414J-5Z-2	FNMA Pool 968064 MBS 5.000% 02/01/22 FNMA Pool 968064 MBS 5.000% 02/01/22				56,326	56,326 13,928	58,430 14,448	57,983 14,338	0	(1,656) (410)		(1,656)		56,326 13,928	0	0	0	235 116	02/01/2022 1	1
31414J-5Z-2	FNMA Pool 968064 MBS 5.000% 02/01/22				56,744	56.744	58,863	58,413	n	(410)	n	(410)		56,744	n	n	n	473	02/01/2022 1	1
31414J-5Z-2	FNMA Pool 968064 MBS 5.000% 02/01/22				13,896	13,896	14,414	14,304	0	(409)	0	(409)		13,896	0	0	0	174	02/01/2022 1	1
31414J-5Z-2	FNMA Pool 968064 MBS 5.000% 02/01/22	03/01/2	014 Paydown		56,612	56,612	58,726	58,276	0	(1,665)	0	(1,665		56,612	0	0	0	708	_02/01/2022 1	1
31414N-G5-7	FNMA Pool 971020 MBS 5.000% 01/01/24				22,855	22,855	23,591	23,487	0	(632)	0	(632)		22,855	0	0	0	95	01/01/2024 1	1
31414N-G5-7	FNMA Pool 971020 MBS 5.000% 01/01/24				99,627		102,834	102,380		(2,753)	0	(2,753)		99,627	0	0	0	830	01/01/2024 1	1
31414N-G5-7	FNMA Pool 971020 MBS 5.000% 01/01/24				6, 185 10	6, 185 10	6,385 11	6,356	0	(171)	0	(171)		6, 185	0	0	0	77	01/01/2024 1	1
31414P-TS-8 31414P-TS-8	FNMA Pool 972261 MBS 5.000% 03/01/38 FNMA Pool 972261 MBS 5.000% 03/01/38				10	10	11	11 11		(1) (1)		(1)	,	10	0				03/01/2038 1 03/01/2038 1	1
31414P-TS-8	FNMA Pool 972261 MBS 5.000% 03/01/38	03/01/2			15	15	16	16	0	(1)	0	(1	)	15	0	0	0	0	_03/01/2038 1	1
31414Q-EU-7	FNMA Pool 972747 MBS 4.500% 02/01/23	01/01/2			468	468	498	495	0	(27)	0	(27		468	0	0	0	2	02/01/2023 1	1
31414Q-EU-7	FNMA Pool 972747 MBS 4.500% 02/01/23	02/01/2			2,397	2,397	2,551	2,535	0	(138)		( 138		2,397	0	0	0	18	02/01/2023 1	1
31414Q-EU-7	FNMA Pool 972747 MBS 4.500% 02/01/23		,		3,257	3,257	3,466	3,445	0	(188)		( 188		3,257	0	0	0	37	02/01/2023 1	1
31414Q-LJ-4	FNMA Pool 972929 MBS 4.500% 02/01/18				928	928	987	971	0	(43)		(43)		928	0	0	0	3	02/01/2018 1	1
31414Q-LJ-4 31414Q-LJ-4	FNMA Pool 972929 MBS 4.500% 02/01/18 FNMA Pool 972929 MBS 4.500% 02/01/18				4,791 871	4,791 871	5,098 926	5,014 911	L0	(224)		(224)		4,791 871	0	0		36	02/01/2018 1	1
31414V-LJ-4	FNMA Pool 972929 MBS 4.500% 02/01/18 FNMA Pool 974965 MBS 5.000% 04/01/38					390	920	420		(41)	0	(41)		390	0	0	0	0	04/01/2018 1	1
31414S-TW-3	FNMA Pool 974965 MBS 5.000% 04/01/38	02/01/2			267	267	289	288	0	(21)	0	(21		267	0	0	0	2	_04/01/2038 1	1
31414S-TW-3	FNMA Pool 974965 MBS 5.000% 04/01/38	03/01/2	014 Paydown		308	308		331	0	(24)	0	(24		308	0	0	0	4	04/01/2038 1	1
31414T-JR-3	FNMA Pool 975572 MBS 4.500% 06/01/23				2,369	2,369	2,520	2,505	0	(137)	0	( 137		2,369	0	0	0	9	06/01/2023 1	1
31414T-JR-3	FNMA Pool 975572 MBS 4.500% 06/01/23				3,530	3,530	3,756	3,734	0	(204)		(204)		3,530	0	0	0	26	06/01/2023 1	1
31414T-JR-3 31414U-G3-6	FNMA Pool 975572 MBS				3,312 6,117	3,312 6,117	3,524 6,265	3,503 6,237		(191)		(191)		3,312 6,117	0			37 23	06/01/2023 1	1
31414U-G3-6	FNMA Pool 976418 MBS 4.500% 03/01/23				26,687	26,687	27,330	27,209	n	(120)	0	(120		26,687		0	0	200	03/01/2023 1	1
31414U-G3-6	FNMA Pool 976418 MBS 4.500% 03/01/23	03/01/2			4,399	4,399	4,505	4,485	0	(86)	0	(86		4,399	0	0	0	50	_03/01/2023 1	1
31414U-ZA-9	FNMA Pool 976937 MBS 5.000% 02/01/23	01/01/2			55,690	55,690	57,570	57,209	0	(1,519)		(1,519		55,690	0	0	0	232	.02/01/2023 1	1
31414U-ZA-9	FNMA Pool 976937 MBS 5.000% 02/01/23				68,728	68,728	71,047	70,603	0	(1,875)		(1,875)		68,728	0	0	0	573	02/01/2023 1	1
31414U-ZA-9	FNMA Pool 976937 MBS 5.000% 02/01/23				54,780	54,780	56,629	56,274		(1,494)		(1,494)		54,780	0	0	0	685	02/01/2023 1	1
31415A-T6-8	FNMA Pool 981273 MBS 4.500% 04/01/23				1,467	1,467	1,561 1,440	1,551	0	(84)		(84)		1,467	0	0	0	6	04/01/2023 1	1
31415A-T6-8 31415A-T6-8	FNMA Pool 981273 MBS				1,353 1,261	1,353 1,261	1,342	1,431 1,334		(78)		(78)		1,353 1,261	0	0		10	04/01/2023 1 04/01/2023 1	1
31415C-MW-4	FNMA Pool 982873 MBS 4.500% 05/01/23				135	135	143	142	0	(8)		(12		135	0	0	0	1	05/01/2023 1	1
31415C-MW-4	FNMA Pool 982873 MBS 4.500% 05/01/23	02/01/2			127	127	136	135	0	(7)	0	(7		127	0	0	0	1	05/01/2023 1	1
31415C-MW-4	FNMA Pool 982873 MBS 4.500% 05/01/23	03/01/2			118	118	126	125	0	(7)	0	(7		118	0	0	0	1	05/01/2023 1	1
31415C-MY-0	FNMA Pool 982875 MBS 4.500% 05/01/23	01/01/2			5,473	5,473	5,823	5,786	0	(313)		(313)		5,473	0	0	0	21	05/01/2023 1	1
31415C-MY-0	FNMA Pool 982875 MBS 4.500% 05/01/23				7,001	7,001	7,450	7,401	0	(400)		(400)		7,001	0	0	0	53	05/01/2023 1	1
31415C-MY-0 31415L-VW-4	FNMA Pool 982875 MBS				5,283	5,283 10,218	5,621 10,872	5,585 10,807	0	(302)		(302)		5,283	0	0	0	59 38	05/01/2023 1 05/01/2023 1	1
31415L-VW-4	FNMA Pool 983629 MBS 4.500% 05/01/23				4, 196	4, 196	4.465	10,807	n	(242)		(242)		4,196	n	n	n	38	05/01/2023	1
31415L-VW-4	FNMA Pool 983629 MBS 4.500% 05/01/23				5,657	5,657	6,019	5,983	0	(326)		(326)		5,657	0	0	0	64	05/01/2023 1	1
31415S-U8-3	FNMA Pool 988107 MBS 5.000% 08/01/23	01/01/2	014 Paydown		13,786	13,786	13,430	13,468	0	318	0	318	0	13,786	0	0	0	57	08/01/2023 1	1
31415S-U8-3	FNMA Pool 988107 MBS 5.000% 08/01/23				19,234	19,234	18,738	18,791	0	443	0	443		19,234	0	0	0	160	08/01/2023 1	1
31415S-U8-3	FNMA Pool 988107 MBS 5.000% 08/01/23				12,686	12,686	12,359	12,394	L	292	0	292		12,686	0	0	0	159	08/01/2023 1	1
31415T-RH-5	FNMA Pool 988888 MBS 3.500% 12/01/25				907	907	935	932 5,615	ļō	(25)		(25)		907	ļō	ļō	ļō	3	12/01/2025 1	1
31415T-RH-5 31415T-RH-5	FNMA Pool 988888 MBS 3.500% 12/01/25 FNMA Pool 988888 MBS 3.500% 12/01/25				5,467 868	5,467 868	5,635 	5,615	10	(148)		(148)		5,467 868	0	0	0	16 E	12/01/2025 1	1
31415T-RH-5	FNMA Pool 988888 MBS 3.500% 12/01/25				5,232	5,232	5,393	5,373	0	(141)		(141		5,232	0	0		31	12/01/2025 1	1
	1				, LUL			,010		P(171)		h	,	,,,					0 ., 2020	*

				Show All Lon	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or 0	Otherwise [	Disposed of	of During th	ne Current	Quarter							
1	2	3 4	5	6	7	8	9	10			ok/Adjusted	Carrying Va		16	17	18	19	20	21	22
									11	12	13	_14	_15							
												Total	Total							NAIC
											Current	Change in		D 1 /				D 1		Desig-
								D. S. W.			Year's	Book/	Exchange	Book/	<b>-</b>			Bond	01.1.1	nation
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign	Darkers		Interest/	Stated	or
OLIOID				N				Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange		T. 1. 1. O. 1.	Stock	Con-	Market
CUSIP		F Di	.l Name	Number of	0		A =4=1	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
Ident-	Description	For- Disposa		Shares of	Consid-	Dor Value	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification 31415T-RH-5	Description FNMA Pool 988888 MBS 3,500% 12/01/25	eign Date	of Purchaser	Stock	eration 1,192	Par Value 1,192	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date1, 192	Disposal	Disposal	Disposal	DuringYear 10	Date	(a)
314151-HH-5	FNMA Pool 988888 MBS 3.500% 12/01/25 FNMA Pool 988888 MBS 3.500% 12/01/25						1,229 7,405	1,225 7,378		(33)		(33)	0	7 , 184	0	0		63	12/01/2025 1	1
31416B-4J-4	FNMA Pool 995525 MBS 6.000% 12/01/38				85,645		93,226	92,988	0	(7,343)	0	(7,343)	0		0	0	0	428	12/01/2038 1	1
31416B-4J-4	FNMA Pool 995525 MBS 6.000% 12/01/38	02/01/2014	Paydown		93,466	93,466	101,739	101,479	0	(8,013)	0	(8,013)		93,466	0	0	0	935	12/01/2038 1	1
31416B-4J-4	FNMA Pool 995525 MBS 6.000% 12/01/38				84,954	84,954	92,474	92,237	0	(7,284)	0	(7,284)	0	84,954	0	0	0	1,274	12/01/2038 1	1
31416B-RB-6 31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20 FNMA Pool 995182 MBS 5.500% 06/01/20				45, 155 46, 336	45, 155 46, 336	49,374 50,666	48,412	0	(3,257)	0	(3,257)	0	45, 155	0	0	0	207 425	06/01/2020 1	11
31416B-RB-6	FNMA Pool 995182 MBS 5.500% 06/01/20	03/01/2014			47.473	47.473	51.908	50,897	0	(3,425)	0	(3,425)	0	47.473	0	0	0	653	06/01/2020	1
31416B-RY-6	FNMA Pool 995203 MBS 5.000% 07/01/35		Paydown		154,667	154,667	166,992	166,692	0	(12,026)	0	(12,026)	0	154,667	0	0	0	644	07/01/2035 1	1
31416B-RY-6	FNMA Pool 995203 MBS 5.000% 07/01/35				140,414	140,414	151,603	151,332	0	(10,917)	0	(10,917)	0	140,414	0	0	0	1, 170	07/01/2035 1	1
31416B-RY-6	FNMA Pool 995203 MBS 5.000% 07/01/35				117, 191	117,191	126,529	126,302	0	(9, 112)	0	(9, 112)	0	117, 191	0	0	0	1,465	07/01/2035 1	ļ
31416C-HP-4 31416C-HP-4	FNMA Pool 995838 MBS 5.500% 05/01/39 FNMA Pool 995838 MBS 5.500% 05/01/39				189,508 173,595	189,508 173,595	203,780	203,319 186,246		(13,811) (12,651)		(13,811) (12,651)	0	189,508 173,595	0			869 1,591	05/01/2039 1 05/01/2039 1	11
31416C-HP-4	FNMA Pool 995838 MBS 5.500% 05/01/39				157 . 176	157 . 176	169.014	168.631	0	(11,455)	0	(11,455)	0	157 . 176	0	0	0	2,161	_05/01/2039 1	1
31416C-HP-4	FNMA Pool 995838 MBS 5.500% 05/01/39		JP Morgan Chase		5,804,154	5,275,005	5,672,279	5,659,437	0	2,873	0	2,873	0	5,662,309	0	141,845	141,845	91,873	_05/01/2039 1	1
31416J-H7-9	FNMA Pool AA1153 MBS 4.500% 12/01/23			ļ	4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/01/2023 1	1
31416J-H7-9	FNMA Pool AA1153 MBS			ļ ļ-	4	4	4	4	0	0	0	0	0	4	0	0	0	0	12/01/2023 1	1
31416J-H7-9 31416K-4E-5	FNMA Pool AA1153 MBS				3,620	3,620	3,710	3,695		0 (75)		0		3,620	0				12/01/2023 1	1
31416K-4E-5	FNMA Pool AA2620 MBS				3,756	3,756	3,849	3,834	0	(78)	0	(78)		3,756	0	0	0	28	02/01/20241	1
31416K-4E-5	FNMA Pool AA2620 MBS 4.500% 02/01/24				23,302	23,302	23,881	23,784	0	(482)	0	(482)	0	23,302	0	0	0	262	.02/01/2024 1	1
31416K-AZ-1	FNMA Pool AA1823 MBS 6.000% 01/01/39				97,272		100,707	100,574	0	(3,302)	0	(3,302)	0	97,272	0	0	0	486	01/01/2039 1	1
31416K-AZ-1 31416K-AZ-1	FNMA Pool AA1823 MBS 6.000% 01/01/39 FNMA Pool AA1823 MBS 6.000% 01/01/39				770 774	770 .774			0	(26)	0	(26)	0	770 774	0	0	0	8	01/01/2039 1	l
31416L-T9-7	FNMA Pool AA1823 MBS 6.000% 01/01/39 FNMA Pool AA3275 MBS 6.000% 02/01/39				186,344	186,344	193,040	192,785		(6, 441)	0	(6,441)	0	186,344	0	n		932	02/01/2039 1	1
31416L-T9-7	FNMA Pool AA3275 MBS 6.000% 02/01/39				264	264	274	273	0	(9)	0	(9)	0	264	0	0	0	3	02/01/2039 1	1
31416L-T9-7	FNMA Pool AA3275 MBS 6.000% 02/01/39				266	266	275	275	0	(9)	0	(9)		266	0	0	0	4	02/01/2039 1	1
31416L-YS-9	FNMA Pool AA3420 MBS 5.000% 03/01/24				11, 182	11, 182	11,540	11,485	0	(303)	0	(303)		11, 182	0	0	0	47	03/01/2024 1	1
31416L-YS-9	FNMA Pool AA3420 MBS 5.000% 03/01/24 FNMA Pool AA3420 MBS 5.000% 03/01/24			}	22,504	22,504	23,225	23,114	0	(610)	0	(610)		22,504	0	0	0	188	03/01/2024 1	ļ
31416L-YS-9 31416N-A2-8	FNMA Pool AA3420 MBS 5.000% 03/01/24 FNMA Pool AA4524 MBS 4.500% 03/01/24				20,603	20,603	21,263	21, 161		(558)	0	(558)		20,603	0			258 10	03/01/2024 1 03/01/2024 1	1
31416N-A2-8	FNMA Pool AA4524 MBS 4.500% 03/01/24				2,982	2,982	3, 173	3, 157	0	(174)	0	(174)		2,982	0	0	0	22	_03/01/2024 1	1
31416N-A2-8	FNMA Pool AA4524 MBS 4.500% 03/01/24		Paydown		1,469	1,469	1,563	1,555	0	(86)	0	(86)	0	1,469	0	0	0	17	03/01/2024 1	1
31416N-BX-9	FNMA Pool AA4553 MBS 4.500% 08/01/24				917	917	976	971	0	(54)	0	(54)		917	0	0	0	3	08/01/2024 1	1
31416N-BX-9 31416N-BX-9	FNMA Pool AA4553 MBS				784 770	784 770	834 820	830 816	0	(46)	0	(46)		784 770	0	0	0	6	08/01/2024 1 08/01/2024 1	1
31416N-BX-9	FNMA Pool AA4746 MBS 3.500% 06/01/24	01/01/2014			20.243	20.243	20.915	20.832		(590)	0	(590)		20.243	0	0	0	59	11/01/2025	1
31416N-HY-1	FNMA Pool AA4746 MBS 3.500% 11/01/25				15,653	15,653	16, 173	16,109	0	(456)	0	(456)		15,653	0	0	0	91	11/01/2025 1	1
31416N-HY-1	FNMA Pool AA4746 MBS 3.500% 11/01/25				17,859	17,859	18,452	18,380		(520)	0	(520)		17,859	0	0	0	156	11/01/2025 1	1
31416N-HY-1	FNMA Pool AA4746 MBS 3.500% 11/01/25				1,315,627	1,248,519	1,289,975	1,284,898	0	(463)	0	(463)		1,284,435	0	31, 192	31, 192	13,716	11/01/2025 1	1
31416W-6C-1 31416W-6C-1	FNMA Pool AB1766 MBS 3.500% 11/01/25 FNMA Pool AB1766 MBS 3.500% 11/01/25				3,613	3,613 1,399	3,733	3,720 1,441		(107) (41)		(107)		3,613	0	L0		11	11/01/2025 1 11/01/2025 1	1
31416W-6C-1	FNMA Pool AB1766 MBS 3.500% 11/01/25			ļ	2,493	2,493	2,576	2,567	0	(41)	0	(74)		2,493	0	0	0	22	11/01/2025 1	1
31416W-6M-9	FNMA Pool AB1775 MBS 3.500% 11/01/25				29, 108	29, 108	30,049	29,931	0	(823)	0	(823)		29, 108	0	0	0	85	11/01/20251	1
31416W-6M-9	FNMA Pool AB1775 MBS 3.500% 11/01/25				2,319	2,319	2,396	2,386	0	(67)	0	(67)	0	2,319	0	0	0	7	11/01/2025 1	1
31416W-6M-9	FNMA Pool AB1775 MBS 3.500% 11/01/25			ļ	25,497	25,497	26,322	26,218	0	(721)	0	(721)		25,497	0	0	0	149	11/01/2025 1	1
31416W-6M-9	FNMA Pool AB1775 MBS 3.500% 11/01/25				2,031	2,031 21,587	2,098	2,090 22,197	0	(59)	0	(59) (611)		2,031 21,587	0	0	0	12 189	11/01/2025 1	L
31416W-6M-9 31416W-6M-9	FNMA Pool AB1775 MBS 3.500% 11/01/25 FNMA Pool AB1775 MBS 3.500% 11/01/25					1,720	22,285	1,769	0 n	(511)	U	(511)				u		15	11/01/2025 1	1
31416W-6M-9	FNMA Pool AB1775 MBS 3.500% 11/01/25	03/05/2014			2, 166, 517	2,048,716	2,114,979	2,106,658		(31)	0	(31)		2, 106, 627	0	59,890	59,890	19,719	11/01/2025 1	1
31416W-H8-8	FNMA Pool AB1154 MBS 4.500% 06/01/25		Paydown		476	476	507	504	٥	(28)	0	(28)	0	476	0	0	0	2	06/01/2025 1	1
31416W-H8-8	FNMA Pool AB1154 MBS 4.500% 06/01/25				558	558	594	591	0	(33)	0	(33)	0	558	0	0	0	4	06/01/2025 1	1
31416W-H8-8 _31416W-MM-1	FNMA Pool AB1154 MBS				1,089 17,874	1,089 17.874	1, 159 19, 080	1, 154 18,825	0	(64) (951)	0	(64) (951)	0	1,089 17,874	0	0		12	06/01/2025 1	1
31416W-MM-1	FNMA POOL AB1263 MBS 4.500% 12/01/20				17,874	17,874	19,080	18,825	0	(951)	<u>0</u>	(951)	0	17,828		<u>0</u>	ļ	134	12/01/2020 1	1
31416W-MM-1	FNMA Pool AB1263 MBS 4.500% 12/01/20				26,712	26,712	28,515	28,133	0	(343)	0	(343)	0	26,712	0	0	0	301	12/01/2020 1	1
31416W-QV-7	FNMA Pool AB1367 MBS 4.000% 08/01/25		Paydown		181	181	189	189	0	(8)	0	(8)	0	181	0	0	0	1	08/01/2025 1	1
31416W-QV-7	FNMA Pool AB1367 MBS 4.000% 08/01/25		Paydown	ļ	68	68	71	71	0	(3)	0	(3)	0	68	0	0	0	0	08/01/2025 1	1

# **SCHEDULE D - PART 4**

				;	Show All Lo	ng-Term Bo	nds and Sto	ck Sold, Re	deemed or (	Otherwise [	Disposed (	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
				-						11	12	13	14	15				-			1
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
															Book/				Bond		nation
									Deise Vasa		0	Year's	Book/	Exchange						04-4-4	
									Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange			Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31416W-QV-7	FNMA Pool AB1367 MBS 4.000% 08/01/25		03/01/2014	Paydown		120	120	125	125	0	(5)		(5)		120	0	0	0	1	08/01/2025	1
31416W-X6-4	FNMA Pool AB1600 MBS 3.500% 10/01/25		01/01/2014	Paydown		4,457	4,457	4,594	4,578	0	(121)		(121)	0	4,457	0	0	0	13	10/01/2025	1
31416W-X6-4	FNMA Pool AB1600 MBS 3.500% 10/01/25		02/01/2014	Paydown		2,210	2,210	2,278	2,270	0	(60)	0	(60)	0	2,210	0	0	0	13	10/01/2025	1
31416W-X6-4	FNMA Pool AB1600 MBS 3.500% 10/01/25		03/01/2014	Paydown		2,912	2,912	3,002	2,991	0	(79)	0	(79)	0	2,912	0	0	0	25	10/01/2025	1
	FNMA Pool AB2666 MBS 4.500% 04/01/26		01/01/2014	Paydown		8,758	8,758	9,330	9,274	0	(516)	0	(516)	0	8,758	0	0	0	33	04/01/2026	1
	FNMA Pool AB2666 MBS 4.500% 04/01/26			Paydown		8,714	8,714	9,283	9,227	0	(514)		(514)		8,714	0	0	0	65	04/01/2026	1
	FNMA Pool AB2666 MBS 4.500% 04/01/26		03/01/2014	Paydown		8,813	8,813	9,389	9,332	0	(519)		(519)		8,813	0	0	0	99	04/01/2026	1
	FNMA Pool AB2089 MBS 4.000% 01/01/41		01/01/2014	Paydown		3,957	3,957	4,205	4,200	0	(243)	0	(243)		3,957	0	0	0	13	01/01/2041	1
31416X-KB-5	FNMA Pool AB2089 MBS 4.000% 01/01/41		02/01/2014	Paydown		3,042	3,042	3,232	3,229	0	(187)	ļ	(187)		3,042	0		0	20	01/01/2041	1
31416X-KB-5	FNMA Pool AB2089 MBS 4.000% 01/01/41		03/01/2014	Paydown		7,615	7,615	8,092	8,083	0	(469)		(469)		7,615	0	0	0	76	01/01/2041	1
31416X-KB-5	FNMA Pool AB2089 MBS 4.000% 01/01/41		03/25/2014	Bank of America Sec		791,801	761,976	809,719	808,865	łō	(72)		(72)		808,793	ō	(16,992)	(16,992)	9,821	01/01/2041	L
31416X-TM-2	FNMA Pool AB2355 MBS 3.500% 03/01/26		01/01/2014	Paydown		4,729	4,729	4,789	4,782	łō	(54)		(54)		4,729	0	} <sub>0</sub>	} <sub>0</sub>	14	03/01/2026	
31416X-TM-2	FNMA Pool AB2355 MBS 3.500% 03/01/26		01/01/2014	Paydown		4,729	4,729	4,789	4,782	ł	(54)		(54)		4,729	0	ļō	łō	14	03/01/2026	L
31416X-TM-2 31416X-TM-2	FNMA Pool AB2355 MBS 3.500% 03/01/26 FNMA Pool AB2355 MBS 3.500% 03/01/26		02/01/2014 02/01/2014	Paydown		4,767 4.767	4,767 4,767	4,828 4,828	4,821 4,821		(54)		(54)	0	4,767 4,767	0	0	0	28 28	03/01/2026	1
	FNMA Pool AB2355 MBS 3.500% 03/01/26		02/01/2014 03/01/2014	Paydown		4,767	4,729	4,828	4,782		(54)		(54)	0	4,729				41	03/01/2026	1
	FNMA Pool AB2355 MBS 3.500% 03/01/26		03/01/2014 03/01/2014	Paydown		4,729	4,729	4,789	4,782	0	(54)		(54)		4,729				41	03/01/2026	'
	FNMA Pool AB2333 MBS		01/01/2014	Paydown		1.084	1.084	1,170	1, 168		(84)		(84)		1.084				41	07/01/2040	1
	FNMA Pool AB2434 MBS 5.000% 07/01/40			Paydown		1,089	1,089	1,176	1, 100	0	(85)	0	(85)		1,089	n	0	n	۵	07/01/2040	1
				Paydown		1,094	1,094	1,181	1, 179	0	(85)		(85)		1,094	0	0	0	14	07/01/2040	11
	FNMA Pool AB2447 MBS 3.500% 03/01/26		01/01/2014			69.715	69.715	70,630	70,527	0	(811)	0	(811)		69.715	0	0	0	203	03/01/2026	11
31416X-WH-9	FNMA Pool AB2447 MBS 3.500% 03/01/26			Paydown		57,922	57,922	58,683	58,596	0	(674)	0	(674)		57,922	0	0	0	338	03/01/2026	11
31416X-WH-9	FNMA Pool AB2447 MBS 3.500% 03/01/26			Paydown		48,057	48,057	48,688	48,616	0	(559)		(559)		48,057	0	0	0	421	03/01/2026	11
31416X-YR-5	FNMA Pool AB2519 MBS 4.000% 11/01/25			Paydown		894		936	932	0	(38)		(38)			0	0	0	3	11/01/2025	1
31416X-YR-5	FNMA Pool AB2519 MBS 4.000% 11/01/25		_02/01/2014	Paydown		835	835	873	870	0	(35)	0	(35)	0	835	0	0	0	6	11/01/2025	1
31416X-YR-5	FNMA Pool AB2519 MBS 4.000% 11/01/25			Paydown		834		872	869	0	(35)		(35)	0		0	0	0	8	11/01/2025	1
31416Y-6Q-6	FNMA Pool AB3578 MBS 4.000% 09/01/41		01/01/2014	Paydown		18,477	18,477	19,634	19,615	0	(1,138)	0	(1, 138)	0	18,477	0	0	0	62	09/01/2041	1
31416Y-6Q-6	FNMA Pool AB3578 MBS 4.000% 09/01/41		02/01/2014	Paydown		15, 193	15, 193	16 , 145	16, 128	0	(936)	0	(936)	0	15 , 193	0	0		101	09/01/2041	1
31416Y-6Q-6	FNMA Pool AB3578 MBS 4.000% 09/01/41			Paydown		23,616	23,616	25,095	25,070	0	(1,454)		(1,454)	0	23,616	0	0	0	236	09/01/2041	1
				Bank of America Sec		2,229,446	2,145,471	2,279,898	2,277,589	0	(33)		(33)	0	2,277,556	0	(48, 110)	(48, 110)	27,653	09/01/2041	1
				Paydown		41,585	41,585	44,216	44, 179	0	(2,594)	0	(2,594)	0	41,585	0	0	0	156	04/01/2041	1
	FNMA Pool AB2813 MBS		02/01/2014 03/01/2014	Paydown		27,725 36,695	27,725 36,695	29,479 39,017	29,455 38,984		(1,730)		(1,730)	0	27,725 36,695	0			208 413	04/01/2041 04/01/2041	
	FNMA Pool AB3012 MBS		01/01/2014 01/01/2014	Paydown		263	263	275	984, 98274		(2,289)		(2,289)	0	263				413	05/01/2026	  4
	FNMA Pool AB3012 MBS		02/01/2014	Paydown		528	528	553	551	0	(23)		(23)		528					05/01/2026	1
	FNMA Pool AB3012 MBS 4.000% 05/01/26		03/01/2014	Paydown		63	63	66	66		(23)		(3)		63		0	n	1	05/01/2026	1
31417A-4Z-9	FNMA Pool AB4439 MBS 3.500% 02/01/42		01/01/2014	Paydown		5,835	5,835	6,176	6,168	n	(333)		(333)		5,835	n	n	n	17	02/01/2042	1
31417A-4Z-9	FNMA Pool AB4439 MBS 3.500% 02/01/42		02/01/2014	Paydown		5,854	5,854	6, 196	6, 188	n	(334)		(334)	0	5,854	n	n	n	34	02/01/2042	1
31417A-4Z-9	FNMA Pool AB4439 MBS 3.500% 02/01/42		03/01/2014	Pavdown		5.874	5.874	6.217	6,209	0	(335)		(335)	0	5.874	0	0	0	51	.02/01/2042	1
31417A-HE-2	FNMA Pool AB3828 MBS 4.000% 11/01/41		01/01/2014	Paydown		3,502	3,502	3,721	3,717	0	(216)		(216)	0	3,502	0	0	0	12	11/01/2041	1
31417A-HE-2	FNMA Pool AB3828 MBS 4.000% 11/01/41		02/01/2014	Paydown		151	151	160	160	0	(9)		(9)	0	151	0	0	0		_11/01/2041	1
	FNMA Pool AB3828 MBS 4.000% 11/01/41		03/01/2014	Paydown		145	145	154	153	0	(9)		(9)		145	0	0	0	1	11/01/2041	1
	FNMA Pool AB3828 MBS 4.000% 11/01/41		03/25/2014	Credit Suisse		76,402	73,540	78,148	78,068	0	(8)	0	(8)		78,060	0	(1,659)	(1,659)	948	11/01/2041	1
	FNMA Pool AB3943 MBS 4.000% 11/01/41		01/01/2014	Paydown		5,088	5,088	5,407	5,401	0	(313)	0	(313)	0	5,088	0	0	0	17	11/01/2041	1
	FNMA Pool AB3943 MBS 4.000% 11/01/41		02/01/2014	Paydown		3,716	3,716	3,949	3,944	0	(229)		(229)		3,716	0	0	0	25	11/01/2041	1
				Paydown		2,260	2,260	2,401	2,399	0	( 139)		(139)		2,260	0	0	0	23	11/01/2041	1
				Credit Suisse		330,748	318,362	338,309	337,965	0	(27)		(27)		337,937	0	(7, 189)	(7, 189)	4, 103	11/01/2041	1
	FNMA Pool AB4734 MBS 3.000% 03/01/27			Paydown		22,042	22,042	23,047	22,978	0	(936)		(936)		22,042	0	0	<u>0</u>	55	03/01/2027	1
	FNMA Pool AB4734 MBS 3.000% 03/01/27			Paydown		22,042	22,042	23,047	22,978	0	(936)		(936)		22,042	0	0	<u>0</u>	55	03/01/2027	
31417B-HL-4	FNMA Pool AB4734 MBS 3.000% 03/01/27			Paydown		54,741	54,741	57,239 57,239	57,066	0	(2, 325)		(2,325)	ļ	54,741	0	ļū	ļ	274	03/01/2027	  -
31417B-HL-4 31417B-HL-4	FNMA Pool AB4734 MBS 3.000% 03/01/27 FNMA Pool AB4734 MBS 3.000% 03/01/27			Paydown		54,741	54,741		57,066 24.756	l	(2,325)		(2,325)	0	54,741 23,747	0	0	0	274	03/01/2027	1
31417B-HL-4	FNMA Pool AB4734 MBS 3.000% 03/01/27		03/01/2014	Paydown		23,747	23,747	24,830	24,756		(1,009)		(1,009)		23,747	0	0		178	03/01/2027	1
31417B-QQ-3	FNMA Pool AB4962 MBS		01/01/2014	Paydown		16,240	16,240	17,326	17,297	n	(1,009)		(1,009)	n	16,240	u	n	n	176	04/01/2027	1
31417B-QQ-3	FNMA Pool AB4962 MBS			Paydown		13,878	13,878	14,806	14,781	0	(1,037)		(903)	n	13.878	n	n	n	93	04/01/2042	11
	FNMA Pool AB4962 MBS 4.000% 04/01/42			Paydown		13,981	13,981	14,800	14,891	n	(903)		(910)		13,981	n	n	n	140	04/01/2042	1
				Paydown		12.993	12.993	13.042	13.041	0	(48)		(48)		12.993	0	0	0	32	07/01/2042	1
	FNMA Pool AB5542 MBS 3.000% 07/01/42		02/01/2014			12,873	12,873	12,921	12,920	0	(47)		(47)		12,873	0	0		64	_07/01/2042	1
									,020					F		r			r		

			Show All	ong-Term Bo	onds and Sto	ck Sold, Red	deemed or (	Otherwise [	Disposed o	of During th	ne Current	Quarter							
1	2	3 4	5 6	7	8	9	10			ok/Adjusted	Carrying Va		16	17	18	19	20	21	22
								11	12	13	14	15							
											Total	Total							NAIC
										Current	Change in	Foreign							Desig-
										Year's	Book/	Exchange	Book/				Bond		nation
							Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
							Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP			Number o				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For- Disposal	Name Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31417C-EQ-4	FNMA Pool AB5542 MBS 3.000% 07/01/42		Paydown		184,966	185,659	185,647	0	(682)	0	(682)	0	184,966	0	0	0	1,387	07/01/2042	1
31417D-M7-5	FNMA Pool AB6681 MBS 3.000% 10/01/42	01/01/2014 .	Paydown		176,285	184,989	184,822	0	(8,537)	0	(8,537)	0	176,285	0	0	0	441	10/01/2042	L
31417D-M7-5	FNMA Pool AB6681 MBS 3.000% 10/01/42		Paydown		25,888	27, 166	27, 141	0	(1,254)	0	(1,254)	0	25,888	0	0	0	129 44	10/01/2042	L
31417D-M7-5 31417E-CM-1	FNMA Pool AB6681 MBS 3.000% 10/01/42 FNMA Pool AB7275 MBS 3.000% 12/01/42	03/01/2014	Paydown Paydown Paydown		5,816 31,661	6, 103	6,097 33,200		(282)	0	(282)	0	5,816 31,661	0			79	10/01/2042	1
31417E-CM-1	FNMA Pool AB7275 MBS 3.000% 12/01/42		Paydown Paydown		7,976	8,371	8,364	0	(388)	0	(388)	0	7,976	0	0	0	40	12/01/2042	1
31417E-CM-1	FNMA Pool AB7275 MBS 3.000% 12/01/42	03/01/2014	Paydown	34,794	34,794	36,517	36,484	0	(1,691)	0	(1,691)	0	34,794	0	0	0	261	12/01/2042	1
31417E-CM-1	FNMA Pool AB7275 MBS 3.000% 12/01/42	03/05/2014	Nomura Securities	4,013,582	4, 144, 055	4,349,315	4,345,413	0	544	0	544	0	4,345,957	0	(332,375)	(332,375)	34 , 188	_12/01/2042	1
31417F-2P-2	FNMA Pool AB8881 MBS 3.000% 04/01/43		Paydown	27,018	27,018	25,781	0	0	1,237	0	1,237	0	27,018	0	0	0	68	04/01/2043	1
31417F-2P-2	FNMA Pool AB8881 MBS 3.000% 04/01/43		Paydown	37,952	37,952	36,215	0	ō	1,737	0	1,737	·····ō	37,952	0		ō	190	04/01/2043	L
31417K-TX-5 31417K-TX-5	FNMA Pool AC1465 MBS	01/01/2014	Paydown Paydown		16,669 10,542	17,736 11,217	17,650 11,163	0	(981)	0	(981)	0	16,669 10,542	0	0	0	63 79	09/01/2024	1
31417K-TX-5	FNMA Pool AC1465 MBS		Paydown		15,708	16,713	16,632	n	(921)	n	(921)	n	15,708	n	n	n	177	09/01/2024	1
31417Q-LU-6	FNMA Pool AC4838 MBS 4.500% 10/01/24		Paydown		7,590	7,922	7,875	0	(286)	0	(286)	0	7,590	0	0	0	28	10/01/2024	1
31417Q-LU-6	FNMA Pool AC4838 MBS 4.500% 10/01/24	02/01/2014	Paydown	29, 128	29, 128	30,403	30,224	0	(1,096)	0	(1,096)	0	29, 128	0	0	0	218	10/01/2024	1
31417Q-LU-6	FNMA Pool AC4838 MBS 4.500% 10/01/24		Paydown	63,556	63,556	66,336	65,947	0	(2,391)	0	(2,391)	0	63,556	0	0	0	715	10/01/2024	1
31417Q-MQ-4	FNMA Pool AC4866 MBS 5.000% 11/01/24		Paydown	4,333	4,333	4,603	4,563	0	(231)	0	(231)		4, 333	0	0	0	18	11/01/2024	ļ
31417Q-MQ-4	FNMA Pool AC4866 MBS 5.000% 11/01/24		Paydown		4,543	4,827	4,785	0	(242)	0	(242)	0	4,543	0	0	0	38	11/01/2024	ļ
31417Q-MQ-4 31417Q-VV-3	FNMA Pool AC4866 MBS 5.000% 11/01/24 FNMA Pool AC5127 MBS 5.000% 11/01/24		Paydown Paydown		4,347 39,855	4,618 42,115	4,579 41,760		(231)	0	(231)	0	4,347	0	0		54 166	11/01/2024	1
31417Q-VV-3	FNMA Pool AC5127 MBS 5.000% 11/01/24		Paydown		11.200	11.835	11.735		(1,905)	0	(535)	0	11,200	0	0		93	11/01/2024	1
314170-VV-3	FNMA Pool AC5127 MBS 5.000% 11/01/24		Paydown		11,356	12.000	11,899	0	(543)	0	(543)	0	11,356	0	0	0	142	11/01/2024	1
31417S-X3-9	FNMA Pool AC6097 MBS 4.500% 11/01/24	01/01/2014	Paydown		1,008	1,072	1,067	0	(59)	0	(59)	0	1,008	0	0	0	4	11/01/2024	1
31417S-X3-9	FNMA Pool AC6097 MBS 4.500% 11/01/24	02/01/2014 .	Paydown	762	762	811	807	0	(45)		(45)	0	762	0	0	0	6	11/01/2024	1
31417S-X3-9	FNMA Pool AC6097 MBS 4.500% 11/01/24		Paydown	160	160	171	170	0	<u>(</u> 9)	0	(9)	0	160	0	0	0	2	11/01/2024	1
31417S-XR-6	FNMA Pool AC6087 MBS 5.000% 11/01/24		Paydown		10,386	10,954	10,870	0	(483)	0	(483)	0	10,386	0	0	0	43	11/01/2024	<u> </u>
31417S-XR-6 31417S-XR-6	FNMA Pool AC6087 MBS 5.000% 11/01/24 FNMA Pool AC6087 MBS 5.000% 11/01/24		Paydown Paydown		9,374 40,232	9,887 42,432	9,810 42,104		(436)	0	(436)		9,374	0	0			11/01/2024	1
31417V-4Y-6	FNMA Pool AC8938 MBS 4.500% 01/01/25	01/01/2014	Paydown		964	1,025	1,020	0	(1,672)	0	(56)	0	964	0	0	0	4	01/01/2025	1
31417V-4Y-6	FNMA Pool AC8938 MBS 4.500% 01/01/25	02/01/2014	Paydown		1,261	1,342	1,335	0	(74)	0	(74)	0	1,261	0	0	0	9	01/01/2025	1
31417V-4Y-6	FNMA Pool AC8938 MBS 4.500% 01/01/25		Paydown		1, 168	1,243	1,236	0	(68)	0	(68)	0	1, 168	0	0	0	13	01/01/2025	1
31417V-P2-3	FNMA Pool AC8540 MBS 4.500% 12/01/24		Paydown		2,067	2, 199	2, 188	0	(121)	0	(121)	0	2,067	0	0	0	8	12/01/2024	ļ
31417V-P2-3	FNMA Pool AC8540 MBS 4.500% 12/01/24		Paydown	2,963	2,963	3, 152	3, 136	0	(173)	0	(173)	0	2,963	0	0	0	22	12/01/2024	ļ
31417V-P2-3 31417V-RQ-8	FNMA Pool AC8540 MBS	03/01/2014 .	Paydown Paydown		2,362 2,219	2,514 2,361	2,501 2,349		(138)	0	(138)	D	2,362				27	12/01/2024	1
31417V-RQ-8	FNMA Pool AC8594 MBS 4.500% 01/01/25	02/01/2014	Paydown	2,855	2,855	3,038	3,022	0	(167)		(167)	0	2,855	0	0	0	21	01/01/2025	1
31417V-RQ-8	FNMA Pool AC8594 MBS 4.500% 01/01/25	03/01/2014	Paydown	1,404	1,404	1,494	1,486	0	(82)	0	(82)	0	1,404	0	0	0	16	01/01/2025	1
31417Y-LD-7	FNMA Pool MA0323 MBS 4.500% 02/01/20	01/01/2014	Paydown	963	963	1,025	1,012	0	(49)	0	(49)	0	963	0	0	0	4	02/01/2020	1
31417Y-LD-7	FNMA Pool MA0323 MBS 4.500% 02/01/20	02/01/2014 .	Paydown	865	865	920	909	0	(44)	0	(44)	0	865	0	0	0	6	02/01/2020	1
31417Y-LD-7	FNMA Pool MA0323 MBS 4.500% 02/01/20		Paydown	424	424	452	446	0	(22)	0	(22)	0	424	0	0	0	5	02/01/2020	<u> </u>
31417Y-Q6-7 31417Y-Q6-7	FNMA Pool MA0476 MBS		Paydown		536 626	570 666	564		(28)	0	(28)		536 626	0			2	07/01/2020 :	1
314171-q6-7	FNMA Pool MA0476 MBS 4.500% 07/01/20		Paydown Paydown Paydown		661	703	695	0	(35)		(35)	0	661		0		د 7	07/01/2020	1
31417Y-TC-1	FNMA Pool MA0546 MBS 3.500% 10/01/25	01/01/2014	Paydown	1.484	1.484	1,533	1.527	0	(43)	0	(43)	0	1.484	0	0	0	4	10/01/2025	1
31417Y-TC-1	FNMA Pool MA0546 MBS 3.500% 10/01/25	02/01/2014	Paydown	3,340	3,340	3,449	3,436	0	(96)	0	(96)	0	3,340	0	0	0	19	10/01/2025	1
31417Y-TC-1	FNMA Pool MA0546 MBS 3.500% 10/01/25	03/01/2014	Paydown	2,289	2,289	2,364	2,355		(66)	0	(66)	0	2,289	0	0	0	20	10/01/2025	1
31417Y-TE-7	FNMA Pool MA0548 MBS 3.500% 10/01/20		Paydown		2,331	2,403	2,388	٥	(57)	0	(57)	0	2,331	0	0	0	7	10/01/2020	1
31417Y-TE-7	FNMA Pool MA0548 MBS 3.500% 10/01/20		Paydown	2,001	2,001	2,063 2,106	2,050 2,092		(49)		(49)	ō	2,001	ļ0	ļō	0	12	10/01/2020	1
31417Y-TE-7 31417Y-TF-4	FNMA Pool MA0548 MBS 3.500% 10/01/20 FNMA Pool MA0549 MBS 4.500% 09/01/25		Paydown Paydown Paydown		2,043 510	2, 106	540	0 n	(30)	0	(50)	u	2,043 510	0	0	0 n	18	10/01/2020	1
31417Y-TF-4	FNMA Pool MA0549 MBS 4.500% 09/01/25		Paydown		652	694	690		(38)	0	(38)	0	652	n			5	09/01/2025	1
31417Y-TF-4	FNMA Pool MA0549 MBS 4.500% 09/01/25	03/01/2014	Paydown		182	193	192		(11)	0	(11)	0	182	0	0	0	2	09/01/2025	1
31417Y-UL-9	FNMA Pool MA0586 MBS 3.500% 12/01/25	01/01/2014	Paydown	4,626	4,626	4,779	4,761	0	(136)	0	(136)	0	4,626	0	0	0	13	12/01/2025	1
31417Y-UL-9	FNMA Pool MA0586 MBS 3.500% 12/01/25		Paydown	327	327	337	336	0	(9)	0	(9)	0	327	0	0	0		12/01/2025	1
31417Y-UL-9	FNMA Pool MA0586 MBS 3.500% 12/01/25		Paydown	3,248	3,248	3,356	3,344	ō	(95)	·····ō	(95)	ļō	3,248	Jō	ļō	ō	19	12/01/2025	l
31417Y-UL-9 31417Y-UL-9	FNMA Pool MA0586 MBS 3.500% 12/01/25 FNMA Pool MA0586 MBS 3.500% 12/01/25		Paydown Paydown		230 4,264	237	236	0	(6)	0	(6) (125)	0	230	0	0	0		12/01/2025	1
	FNMA Pool MA0586 MBS 3.500% 12/01/25 FNMA Pool MA0586 MBS 3.500% 12/01/25	03/01/2014 .	Paydown Paydown	302	302	4,406	4,390	0 n	( 125)	u	(8)	u	4,264			0	3/	12/01/2025	1
UITII UL_3	1 THIRE 1 001 HIN0000 HIDO 0.0000 12/01/20					١١٧		<u> </u>	(0)	<u> </u>	(0)	<u> </u>		L	Ļ	<u> </u>		16/ 0 1/ 2020	

				ow All Long-Term I	Bonds and Sto														
1	2	3 4	5	6 7	8	9	10			ok/Adjusted	Carrying Va		16	17	18	19	20	21	22
								11	12	13	14	15						i	
											Total	Total						1	NAIC
										Current	Change in	Foreign						1	Desig-
										Year's	Book/	Exchange	Book/				Bond	1	nation
							Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
							Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP			N	umber of			Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For- Disposal	I Name S	Shares of Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31417Y-UW-5	FNMA Pool MA0596 MBS 4.000% 12/01/25		Paydown	26,584	26,584	27,822	27,704	0	(1,120)	0	(1, 120)	0	26,584	0	0	0	89	12/01/2025 1	1
31417Y-UW-5	FNMA Pool MA0596 MBS 4.000% 12/01/25		Paydown	15,662	15,662	16,392	16,322	0	(660)	0	(660)	0	15,662	0	0	0	104	12/01/2025 1	1
31417Y-UW-5	FNMA Pool MA0596 MBS 4.000% 12/01/25	03/01/2014	Paydown	13,39	13,394	14,018	13,959	0	(564)	0	(564)	0	13,394	0	0	0	134	12/01/2025 1	1
31417Y-VK-0	FNMA Pool MA0617 MBS 3.500% 12/01/40		Paydown	23,202	23,202	23,917	23,893	0	(691)	0	(691)	0	23,202	0	0	0	68	12/01/2040 1	1
31417Y-VK-0 31417Y-VK-0	FNMA Pool MA0617 MBS 3.500% 12/01/40 FNMA Pool MA0617 MBS 3.500% 12/01/40		Paydown	2,782	2,782	2,868 25,100	2,865 25,074		(83)		(83)		2,782				8	12/01/2040 1 12/01/2040 1	1
31417Y-VK-0	FNMA Pool MA0617 MBS 3.500% 12/01/40	02/01/2014	Paydown	2,91	2,919	3,009	3,006	0	(87)	0	(87)	0	2,919		0		17	12/01/2040 1	1
31417Y-VK-0	FNMA Pool MA0617 MBS 3.500% 12/01/40		Pavdown	15.779	15,779	16,266	16,249	0	(470)	0	(470)	0	15,779	0	0	0	138	12/01/2040	1
31417Y-VK-0	FNMA Pool MA0617 MBS 3.500% 12/01/40		Paydown	1,89	1,892	1,950	1,948	0	(56)	0	(56)	0	1,892	0	0	0	17	12/01/2040 1	1
31417Y-VY-0	FNMA Pool MA0630 MBS 4.000% 01/01/21		Paydown	37,507	37,507	39,037	38,728	0	(1,220)	0	(1,220)	0	37,507	0	0	0	125	01/01/2021 1	1
31417Y-VY-0	FNMA Pool MA0630 MBS		Paydown	27,926	27,926	29,065	28,835	0	(909)		(909)	0	27,926	0	0	0	186	01/01/2021 1	1
31417Y-VY-0	FNMA Pool MA0630 MBS 4.000% 01/01/21		Paydown	36,750	36,753	38,252	37,949	0	(1,196)	0	(1, 196)	0	36,753	0	ļ	0	368	01/01/2021 1	1
31417Y-WJ-2 31417Y-WJ-2	FNMA Pool MA0648 MBS 3.500% 02/01/26 FNMA Pool MA0648 MBS 3.500% 02/01/26		Paydown Paydown	5,657	5,657 14,142	5,923 14,808	5,897 14,743	0	(241)	ļ0	(241)	0	5,657 14,142	0	ļ0	0	17	02/01/2026 1 02/01/2026 1	1
314171-WJ-2	FNMA Pool MA0648 MBS 3.500% 02/01/26	02/01/2014	Pavdown	6,289	6.289	6,585	6.556	n	(267)		(267)	0	6.289				37	02/01/2026	11
31417Y-WJ-2	FNMA Pool MA0648 MBS 3.500% 02/01/26	02/01/2014	Paydown	15,72	15,721	16,462	16,390	0	(669)	0	(669)	0	15,721	0	0	0	92	02/01/2026 1	.1
31417Y-WJ-2	FNMA Pool MA0648 MBS 3.500% 02/01/26		- Paydown			8,126	8,090	0	(330)		(330)	0	7,760	0	0	0	68	02/01/2026 1	1
31417Y-WJ-2	FNMA Pool MA0648 MBS 3.500% 02/01/26		Paydown	19,40	19,401	20,315	20,226	0	(825)		(825)	0	19,401	0	0	0	170	02/01/2026 1	1
31417Y-X4-4	FNMA Pool MA0698 MBS 3.500% 04/01/26		Paydown	12,868	12,868	12,895	12,890	0	(23)		(23)	0	12,868	0	0	0	38	04/01/2026 1	1
31417Y-X4-4	FNMA Pool MA0698 MBS 3.500% 04/01/26	02/01/2014	Paydown	11,73	11,732	11,757	11,752	0	(21)		(21)	0	11,732	0	0	0	68	04/01/2026 1	1
31417Y-X4-4	FNMA Pool MA0698 MBS 3.500% 04/01/26		Paydown	15,237	15,237	15,269	15,264	0	(27)		(27)	0	15,237	0	0	0	133	04/01/2026 1	1
31417Y-YT-8 31417Y-YT-8	FNMA Pool MA0721 MBS		Paydown Paydown	1,782 5,50	1,782 5,501	1,891 5,837	1,882 5,808		(100)		(100)		1,782 5,501				/ //1	04/01/2026 1 04/01/2026 1	1
31417Y-YT-8	FNMA Pool MA0721 MBS 4.500% 04/01/26	03/01/2014	Paydown	8,478	8.478	8.996	8.952	0	(474)	0	(474)	0	8.478		0		95	04/01/2026	1
31418A-Z5-0	FNMA Pool MA1663 MBS 3.000% 11/01/28	01/01/2014	Paydown	21,006	21,006	21,844	21,829	0	(823)		(823)	0	21,006	0	0	0	53	11/01/2028 1	1
31418A-Z5-0	FNMA Pool MA1663 MBS 3.000% 11/01/28		Paydown	18,08	18,081	18,803	18,790	0	(709)		(709)	0	18,081	0	0	0	90	11/01/2028 1	1
31418A-Z5-0	FNMA Pool MA1663 MBS 3.000% 11/01/28		Paydown	25,579	25,579	26,599	26,581	0	(1,002)		(1,002)	0	25,579	0	0	0	192	11/01/2028 1	1
31418M-W3-2	FNMA Pool AD0665 MBS 5.500% 12/01/24		Paydown		97,410	103,753	102,963	0	(5,553)	0	(5,553)	0	97,410	0	0	0	446	12/01/2024 1	1
31418M-W3-2	FNMA Pool AD0665 MBS 5.500% 12/01/24		Paydown	80,246	80,246	85,471	84,820	0	(4,574)	0	(4,574)	0	80,246	0	0	0		12/01/2024 1	1
31418M-W3-2 31418M-XQ-0	FNMA Pool AD0665 MBS 5.500% 12/01/24 FNMA Pool AD0686 MBS 4.500% 02/01/25		Paydown		37,211 5,415	39,634 5,762		L	(2, 121)	0	(2, 121)	0	37,211 5,415				512 20	12/01/2024 1 02/01/2025 1	1
31418M-XQ-0	FNMA Pool AD0686 MBS 4.500% 02/01/25		Paydown Paydown	8,23	8,232	8,759			(317)		(317)		8,232				62	02/01/2025 1	1
31418M-XQ-0	FNMA Pool AD0686 MBS 4.500% 02/01/25		Paydown	7,180	7,180	7,640		0	(420)		(420)	0	7 , 180	0	0	0	81	02/01/2025 1	.1
31418N-D3-1	FNMA Pool AD1021 MBS 4.500% 02/01/25	01/01/2014	Paydown	1,94	1,944	2,068	2,057	0	(114)		(114)	0	1,944	0	0	0	7	02/01/2025 1	1
31418N-D3-1	FNMA Pool AD1021 MBS 4.500% 02/01/25		Paydown		1, 148	1,221	1,215	0	(67)	0	(67)	0	1,148	0	0	0	9	02/01/2025 1	1
31418N-D3-1	FNMA Pool AD1021 MBS 4.500% 02/01/25		Paydown	2,024	2,024	2, 153	2, 142	0	(118)	0	(118)	0	2,024	0	0	0	23	02/01/2025 1	1
31418P-KA-2	FNMA Pool AD2088 MBS 4.000% 02/01/25	01/01/2014	Paydown	486	486	509	507	0	(21)	0	(21)	0	486	0	0	0	2	02/01/2025 1	1
31418P-KA-2	FNMA Pool AD2088 MBS 4.000% 02/01/25		Paydown	34	343	359 146	358	ŏ	(15)		(15)	ļō	343	0	łō	ō	2	02/01/2025 1	1
31418P-KA-2 31418P-L9-4	FNMA Pool AD2088 MBS		Paydown Paydown		801	838	146		(6)		(6)	0	140 801				اا	02/01/2025 1 05/01/2025 1	L
31418P-L9-4	FNMA Pool AD2151 MBS 4.000% 05/01/25	02/01/2014	Paydown	422		442	440	0	(18)		(18)	0	422		0		3	05/01/2025 1	.1
31418P-L9-4	FNMA Pool AD2151 MBS 4.000% 05/01/25		Paydown	374	374	391	390	0	(16)	0	(16)	0	374	0	0	0	4	05/01/2025 1	.1
31418P-YF-6	FNMA Pool AD2509 MBS 4.500% 04/01/25			39	391	417	415	0	(23)	0	(23)	0	391	0	0	0	1	04/01/2025 1	1
31418P-YF-6	FNMA Pool AD2509 MBS 4.500% 04/01/25		Paydown	89	89	95	94	0	(5)	0	(5)	0	89	0	0	0	1	04/01/2025 1	1
31418P-YF-6	FNMA Pool AD2509 MBS 4.500% 04/01/25		Paydown	80	80	85	85	0	(5)	0	<u>(</u> 5)	0	80	0	0	0	1	04/01/2025 1	1
31418Q-T7-8	FNMA Pool AD3273 MBS		Paydown	374		392	390	Fō	(16)	ļ	(16)	0	374	0	ļō	0	1	02/01/2025 1	1
31418Q-T7-8	FNMA Pool AD3273 MBS 4.000% 02/01/25		Paydown	50 6	50	53	53 64		(2)		(2)	0	50 61	0	0	0		02/01/2025 1	1
31418Q-T7-8 31418R-FN-6	FNMA Pool AD3273 MBS		Paydown Paydown			64 214		n	(3)		(3)				, , , , , , , , , , , , , , , , , , ,	0	I 1	02/01/2025 1 03/01/2025 1	.1
31418R-FN-6	FNMA Pool AD3772 MBS 4.000% 03/01/25		Paydown	170		178	178	0	(7)	0	(7)	0	170	0	0	n	1	03/01/2025 1	1
31418R-FN-6	FNMA Pool AD3772 MBS 4.000% 03/01/25		- Paydown	142		148	148	0	(6)	0	(6)	0	142	0	0	0	1	03/01/2025 1	1
31418R-FS-5	FNMA Pool AD3776 MBS 4.500% 03/01/25	01/01/2014	Paydown	3,250	3,253	3,461	3,445	0	(192)		(192)	0	3,253	0	0	0	12	03/01/2025 1	1
31418R-FS-5	FNMA Pool AD3776 MBS 4.500% 03/01/25		Paydown	3,97	3,975	4,229	4,210	0	(235)	0	(235)	0	3,975	0	0	0	30	03/01/2025 1	1
31418R-FS-5	FNMA Pool AD3776 MBS 4.500% 03/01/25		Paydown	1,81	1,811	1,927	1,918	0	(107)	0	(107)	0	1,811	0	0	0	20	03/01/2025 1	1
31418R-HJ-3	FNMA Pool AD3832 MBS 4.500% 04/01/25		Paydown	7,976	7,976	8,486	8,446	ō	(470)		(470)	ō	7,976	0	łō		30	04/01/2025 1	1
31418R-HJ-3 31418R-HJ-3	FNMA Pool AD3832 MBS		Paydown Paydown	4,958 3,84	4,958	5,276 4,094	5,250 4,074	0	(292)		(292)	0	4,958 3.847	0	10	0	37	04/01/2025 1 04/01/2025 1	1
	FNMA Pool AD3860 MBS 4.500% 04/01/25			1,078		1,147	1,141	n	(63)	n	(63)	n	1,078	n	n	0 n	45 	03/01/2025 1	.1
0171011 OL Z	1. Table 1. Co. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.	-01/01/2014	· a / a o mii		,070	, 177	, 171	L	(00)		(00)	J	1,070					50, 01/ 2020	*

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or C	Otherwise I	Disposed o	of During th	he Current	t Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain		tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on		Received	Maturity	dicator
ification	Description	eian		of Purchaser	Stock	eration	Par Value	Cost	Value		Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31418R-JE-2	FNMA Pool AD3860 MBS 4.500% 03/01/25	eigii	02/01/2014 .	Paydown	Olock	1,092	1,092	1,162	1, 155	(Decrease)	(63)	1112eu	(63		1,092	Disposai	Disposai	Disposai	During rear	.03/01/2025	(a)
31418R-JE-2	FNMA Pool AD3860 MBS 4.500% 03/01/25		03/01/2014 .	Paydown		1,080	1.080	1, 102	1, 133	0	(63)	0	(63		1.080	0	0	0	12	.03/01/2025	.1
31418R-PK-1	FNMA Pool AD4025 MBS 5.000% 04/01/25		01/01/2014 .	Paydown		51,442	51,442	54,971	54,472	0	(3,029)		(3,029		51,442	0	0	0	214	.04/01/2025	1
31418R-PK-1	FNMA Pool AD4025 MBS 5.000% 04/01/25		02/01/2014 _	Paydown		21,437	21,437	22,907	22,699	0	(1,262)		(1,262		21,437	0	0	0	179	_04/01/2025	1
31418R-PK-1	FNMA Pool AD4025 MBS 5.000% 04/01/25		03/01/2014 .	Paydown		33,322		35,608	35,285	0	(1,962)		(1,962)		33,322	0	0	0	417	.04/01/2025	1
31418S-SZ-3	FNMA Pool AD5035 MBS 4.500% 04/01/25		01/01/2014 .	Paydown		3,517	3,517	3,742	3,721	0	(205)		(205)		3,517	0	0	0	13	.04/01/2025	1
31418S-SZ-3 31418S-SZ-3	FNMA Pool AD5035 MBS		02/01/2014 . 03/01/2014 .	Paydown		479 3,352	479 3,352	510 3,567	507 3,547	ō	(28)		(28)		479 3,352	ō	Fō	ō	4	.04/01/2025	1
314185-52-3	FNMA Pool AD5035 MBS		01/01/2014 .	Paydown Paydown Paydown	-	2.812			3,547	<sup>0</sup>	(195)		(195)		2.812	ļ	10	10	38	.04/01/2025 11/01/2025	1
31418S-UX-5	FNMA Pool AD5097 MBS 3.500% 11/01/25		02/01/2014 .	Paydown		1,164	1,164		1,196	n	(32)		(32)		1,164	n	n	n	7	11/01/2025	.1
31418S-UX-5	FNMA Pool AD5097 MBS 3.500% 11/01/25		03/01/2014 _	Paydown		1,569	1,569	1,617	1,612	0	(43)		(43		1,569	0	0	0	14	_11/01/2025	1
31418S-V2-2	FNMA Pool AD5132 MBS 3.500% 02/01/26		_01/01/2014 _	Paydown		112,949	112,949	114,970	114,752	0	(1,802)		(1,802		112,949	0	0	0	329	.02/01/2026	1
31418S-V2-2	FNMA Pool AD5132 MBS 3.500% 02/01/26		02/01/2014 .	Paydown		19,740	19,740	20,094	20,055	0	(315)		(315)		19,740	0	0	0	115	.D2/01/2026	1
31418S-V2-2	FNMA Pool AD5132 MBS 3.500% 02/01/26		03/01/2014 .	Paydown		43,688	43,688	44,469	44,385	0	(697)		(697)		43,688	0	<u>0</u>	0	382	.02/01/2026	1
31418S-V7-1 31418S-V7-1	FNMA Pool AD5137 MBS 3.500% 03/01/26 FNMA Pool AD5137 MBS 3.500% 03/01/26		01/01/2014 .	Paydown		24,433	24,433 24,433	24,757 24,757	24,719 24,719	0	(286)		(286)		24, 433	0	0	0	71 71	.03/01/2026	1
314185-V7-1	FNMA Pool AD5137 MBS 3.500% 03/01/26 FNMA Pool AD5137 MBS 3.500% 03/01/26		02/01/2014 .	Paydown Paydown Paydown		24,433	24,433	24,757	13,044		(151)		(280)		24, 433	0	0		71	.03/01/2026 .03/01/2026	1
31418S-V7-1	FNMA Pool AD5137 MBS 3.500% 03/01/26		02/01/2014 .	Paydown		12,893	12,893	13,064	13,044	0	(151)		(151)		12,893	0	0	0	75	.03/01/2026	1
31418S-V7-1	FNMA Pool AD5137 MBS 3.500% 03/01/26		03/01/2014	Paydown		35,929	35,929	36,406	36,349	0	(420)		(420		35,929	0	0	0		.03/01/2026	1
31418S-V7-1	FNMA Pool AD5137 MBS 3.500% 03/01/26		03/01/2014 _	Paydown		35,929	35,929	36,406	36,349	0	(420)	0	(420	00	35,929	0	0	0	314	_03/01/2026	1
				BNP Paribar Securities																	
31418S-V7-1	FNMA Pool AD5137 MBS 3.500% 03/01/26		03/19/2014 .	. Corp		2,066,195	1,959,784	1,985,813	1,982,712	0	(287)	0	(287)		1,982,425	0	83,770	83,770	21,530	.03/01/2026	1
31418S-VK-2 31418S-VK-2	FNMA Pool AD5117 MBS 3.500% 12/01/25 FNMA Pool AD5117 MBS 3.500% 12/01/25		01/01/2014 .	Paydown		1,398 2,835	1,398 2,835	1,441 2,922	1,436	0	(38)		(38)		1,398	0	0	0	4	.12/01/2025	1
314185-VK-2	FNMA Pool AD5117 MBS 3.500% 12/01/25 FNMA Pool AD5117 MBS 3.500% 12/01/25		03/01/2014 .	Paydown Paydown Paydown		2,835	2,766	2,922	2,912 2,841		(77)		(77		2,835 2,766	0		0	17	_12/01/2025 _12/01/2025	11
31418T-HL-4	FNMA Pool AD5634 MBS 4.000% 05/01/25		01/01/2014 .	Paydown		3.632	3,632	3.801	3.787	0	(155)		(155		3.632	0	0	0	12	.05/01/2025	11
31418T-HL-4	FNMA Pool AD5634 MBS 4.000% 05/01/25		02/01/2014 .	Paydown		1,640	1,640	1,716	1,710	0	(70)		(70		1,640	0	0	0	11	.05/01/2025	1
31418T-HL-4	FNMA Pool AD5634 MBS 4.000% 05/01/25		03/01/2014 _	Paydown		1,635	1,635	1,711	1,704	0	(70)		(70)	0	1,635	0	0	0	16	_05/01/2025	1
31418T-HN-0	FNMA Pool AD5636 MBS 4.500% 04/01/25		01/01/2014 _	Paydown		565	565	601	598	0	(33)		(33		565	0	0	0	2	_04/01/2025	1
31418T-HN-0	FNMA Pool AD5636 MBS 4.500% 04/01/25		02/01/2014 .	Paydown		836	836	890	885	0	(49)		(49)			0	0	0	6	.04/01/2025	1
31418T-HN-0 31418U-5M-2	FNMA Pool AD5636 MBS		03/01/2014 .	Paydown Paydown		2,446 220	2,446220	2,603	2,590 229		(144)		(144)		2,446	0		0	28	.04/01/2025 .07/01/2025	1
31418U-5M-2	FNMA Pool AD7151 MBS 4.000% 07/01/25		02/01/2014 _	Paydown		183	183	191	191	0	(8)		(8		183	0	0	0	1	_07/01/2025	1
31418U-5M-2	FNMA Pool AD7151 MBS 4.000% 07/01/25		03/01/2014	Paydown		129	129	135	134	0	(6)		(6		129	0	0	0	1	.07/01/2025	1
31418U-5T-7	FNMA Pool AD7157 MBS 4.000% 06/01/25		01/01/2014 .	Paydown		541	541	567	565	0	(23)		(23		541	0	0	0	2	.06/01/2025	1
31418U-5T-7	FNMA Pool AD7157 MBS 4.000% 06/01/25		02/01/2014 .	Paydown		53	53	56	56	0	(2)	0	(2		53	0	0	0	0	_06/01/2025	1
31418U-5T-7	FNMA Pool AD7157 MBS 4.000% 06/01/25		03/01/2014 _	Paydown		56	56	58	58	0	(2)		(2		56	0	0	0	ļ <u>-</u> 1	.06/01/2025	1
	FNMA Pool AD6392 MBS		01/01/2014 .	Paydown	-	9,397 5,655	9,397 5,655	9,999 6,017	9,951 5,988	}ō	(554)		(554)		9,397 5,655	ļ0	łō	J	35	.05/01/2025 .05/01/2025	1
	FNMA Pool AD6392 MBS		03/01/2014 .	Paydown Paydown		2.643		2,813	2.799	n	(333)		(333		5,655	n	n	0	42	.05/01/2025	1
	FNMA Pool AD6387 MBS 4.000% 05/01/25		01/01/2014 .	Paydown		309	309	2,813	2,799		(130)		(13)		309	0	0	0	1	_05/01/2025	1
31418U-CZ-5	FNMA Pool AD6387 MBS 4.000% 05/01/25		02/01/2014	Paydown		129	129	135	135	0	(6)		(6)		129	0	0	0	1	.05/01/2025	1
31418U-CZ-5	FNMA Pool AD6387 MBS 4.000% 05/01/25		03/01/2014 .	Paydown		93	93	97	97	0	(4)	0	(4)	0	93	0	0	0	1	.05/01/2025	1
31418V-SS-2	FNMA Pool AD7728 MBS 4.500% 07/01/25		01/01/2014 .	Paydown		1, 195	1, 195	1,271	1,265	0	(70)		(70)		1, 195	0	0	0	4	.07/01/2025	1
31418V-SS-2	FNMA Pool AD7728 MBS 4.500% 07/01/25		02/01/2014 .	Paydown		1,375	1,375	1,463	1,456	0	(81)		(81)		1,375	0	0	0	10	_07/01/2025	1
31418V-SS-2 31418V-UX-8	FNMA Pool AD7728 MBS		03/01/2014 .	Paydown		1,204 302	1,204	1,281	1,275 314		(71)		(71)		1,204			0	14	.07/01/2025 .08/01/2025	1
31418V-UX-8	FNMA Pool AD7797 MBS 4.000% 08/01/25		02/01/2014 .	Paydown Paydown		567		593	591	n	(13)		(13		567	n	n	n	Δ	.08/01/2025	1
31418V-UX-8	FNMA Pool AD7797 MBS 4.000% 08/01/25		03/01/2014 _	Paydown		322	322	337	335	0	(14)		(14)		322	0	0	0	3	.08/01/2025	1
	FNMA Pool AD8938 MBS 4.000% 07/01/25		_01/01/2014	Paydown		150	150	157	156	0	(6)		(6		150	0	0	0	ļ 1	.07/01/2025	1
31418W-4Y-3	FNMA Pool AD8938 MBS 4.000% 07/01/25		02/01/2014 .	Paydown		250	250	262	261	0	(11)		(11		250	0	٥	0	2	.07/01/2025	1
31418W-4Y-3	FNMA Pool AD8938 MBS		03/01/2014 .	Paydown		146	146	153	152	0	(6)		(6		146	0	o	<u>0</u>	ļ1 ļ	.07/01/2025	1
31418W-D5-6	FNMA Pool AD8223 MBS		01/01/2014 .	Paydown		20,496	20,496 7,002	21, 124	21,065 7,197	}ō	(569)		(569)		20,496	ļ0	Fō	F0	68 47	.10/01/2025	1
31418W-D5-6 31418W-D5-6	FNMA Pool AD8223 MBS	-	02/01/2014 .	Paydown Paydown Paydown	-	7,002 3,521		7,217 3.628			(194)		(194)		7,002 3.521	0	10	ļ0	4/ 2E	10/01/2025 10/01/2025	1
31418W-FV-7	FNMA Pool AD8279 MBS 4.000% 09/01/25		01/01/2014 .	Paydown		355	3,521	3,628	370	n	(98)		(98		3,521	n	n	n	1	.09/01/2025	1
	FNMA Pool AD8279 MBS 4.000% 09/01/25		02/01/2014 .			77	77	80	80	0	(3)	0	(3)		77	0	0	0	1	.09/01/2025	1
	FNMA Pool AD8279 MBS 4.000% 09/01/25	1	03/01/2014			76	76	80	79	0	(3)	0	(3)		76	0	0	1 0	1	09/01/2025	1

				Show All Lo	ng-Term Bo	onds and Sto	ock Sold, Re	deemed or 0	Otherwise I	Disposed o	of During th	ne Curren	t Quarter							
1	2	3 4	5	6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
									11	12	13	14	15							I
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
											Year's	Book/	Exchange	Book/				Bond		nation
								Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For- Dispos	al Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31418W-LG-3	FNMA Pool AD8426 MBS 4.000% 09/01/25				51	51	53	53	0	(2)	0	(2		51	0	0	0	0	09/01/2025	1
	FNMA Pool AD8426 MBS 4.000% 09/01/25				45	45	47	47	0	(2)		(2		45	0	0	0		09/01/2025	1
31418W-LG-3 31418W-UL-2	FNMA Pool AD8426 MBS				51 888	51 888	54 916	54 913	0	(2)		(2		51 888	0	0	0	]	09/01/2025 08/01/2025	1
31418W-UL-2					821	821	846		0	(24)		(24		821		0		5	08/01/2025	  1
31418W-UL-2	FNMA Pool AD8686 MBS 3.500% 08/01/25	03/01/20			761				0	(21)		(21			0	0	0	7	08/01/2025	11
31418W-XP-0	FNMA Pool AD8785 MBS 3.500% 12/01/25				1,426	1,426	1,470	1,465	0	(39)	0	(39		1,426	0	0	0	4	12/01/2025	1
31418W-XP-0	FNMA Pool AD8785 MBS 3.500% 12/01/25				1,431	1,431	1,475	1,470	0	(39)	0	(39		1,431	0	0	0	8	12/01/2025	ı.1
31418W-XP-0 31418X-4A-3	FNMA Pool AD8785 MBS 3.500% 12/01/25 FNMA Pool AD9816 MBS 4.000% 07/01/25				1,575 524	1,575 524	1,624 548	1,618	·····ō	(43)		(43		1,575 524	ō		ō	14	.12/01/2025	1
31418X-4A-3	FNMA Pool AD9816 MBS				524	938	981		U	(22)	0 n	(22			u	0 n	0	2	07/01/2025 07/01/2025	
	FNMA Pool AD9816 MBS 4.000% 07/01/25				938	27	28	28	0	(1)	0	(40			0	0	0		07/01/2025	11
31418X-6V-5	FNMA Pool AD9883 MBS 3.500% 10/01/25	01/01/20	4 Paydown		538	538	554	553	0	(15)	0	(15		538	0	0	0	2	.10/01/2025	1
31418X-6V-5	FNMA Pool AD9883 MBS 3.500% 10/01/25				184	184	190	189	0	(5)		(5		184	0	0	0	1	.10/01/2025	1
					508	508	524	522	0	(14)		(14		508	0	0	0	3	10/01/2025	1
31418X-6V-5 31418X-6V-5	FNMA Pool AD9883 MBS 3.500% 10/01/25 FNMA Pool AD9883 MBS 3.500% 10/01/25				174 543	174	179 560	179 558		(5)		(5 (15		174 543		0			.10/01/2025 .10/01/2025	  4
31418X-6V-5	FNMA Pool AD9883 MBS 3.500% 10/01/25				186	186	192	191	0	(5)		(15		186	0	0	0	2	.10/01/2025	I1
31418X-ES-3	FNMA Pool AD9144 MBS 3.500% 08/01/25	01/01/20			10,371	10,371	10,696	10,660	0	(289)	0	(289		10,371	0	0	0	30	08/01/2025	1
31418X-ES-3	FNMA Pool AD9144 MBS 3.500% 08/01/25				3,224	3,224	3,326	3,314	0	(90)	0	(90		3,224	0	0	0		08/01/2025	1
31418X-ES-3	FNMA Pool AD9144 MBS 3.500% 08/01/25				3,237	3,237	3,339	3,327	0	(90)	0	(90		3,237	0	0	0	28	08/01/2025	1
31418X-KZ-0 31418X-KZ-0	FNMA Pool AD9311 MBS				20,621	20,621	21,494	21,467 55,516		(846)	0	(846		20,621	0	0			08/01/2040 08/01/2040	
31418X-KZ-0	FNMA Pool AD9311 MBS 4.500% 08/01/40				55,528	55,528	57.924	57,851	0	(2,180)	0	(2, 180		55,528	0	0	0		08/01/2040	'  1
31418X-KZ-0	FNMA Pool AD9311 MBS 4.500% 08/01/40	03/20/20			8, 138, 975	7,637,748	7,961,159	7,951,092	0	499	0	499	0	7,951,591	0	187,385	187,385	108,838	08/01/2040	1
31418X-ZM-3	FNMA Pool AD9747 MBS 3.500% 12/01/25				6, 108	6, 108	6,296	6,276	0	(168)	0	168		6 , 108	0	0	0	18	.12/01/2025	1
31418X-ZM-3 31418X-ZM-3	FNMA Pool AD9747 MBS 3.500% 12/01/25 FNMA Pool AD9747 MBS 3.500% 12/01/25				10,455	10,455	10,777	10,742 10,618	0	(288)	0	(288		10,455 10,333	0	0	0	61	12/01/2025	1
31418X-ZQ-4	FNMA Pool AD9747 MBS 3.500% 12/01/25 FNMA Pool AD9750 MBS 3.500% 12/01/25				4.438	4.438	4,586	4,570		(132)	0	(204		4 . 438	0	0		13	.12/01/2025 .12/01/2025	  1
31418X-ZQ-4	FNMA Pool AD9750 MBS 3.500% 12/01/25	02/01/20			2.294	2.294	2.370	2.362	0	(68)		(68		2.294	0	0	0	13	12/01/2025	·
31418X-ZQ-4	FNMA Pool AD9750 MBS 3.500% 12/01/25				2,565	2,565	2,650	2,641	0	(76)	0	(76		2,565	0	0	0	22	.12/01/2025	1
31418X-ZR-2	FNMA Pool AD9751 MBS 3.500% 12/01/25				6,560	6,560	6,762	6,742	0	(182)		(182		6,560	0	0	0	19	12/01/2025	1
31418X-ZR-2 31418X-ZR-2	FNMA Pool AD9751 MBS 3.500% 12/01/25 FNMA Pool AD9751 MBS 3.500% 12/01/25				5,565 2,330	5,565	5,736 2,402	5,719 2,395	0	(155)		(155		5,565 2,330	0	0	0	32	_12/01/2025 _12/01/2025	1  -
31419A-N9-4	FNMA Pool AE0415 MBS 4.500% 07/01/25				6.987	6.987	7.434	7.400	0	(414)		(414			0	0	0	26	07/01/2025	  1
31419A-N9-4	FNMA Pool AE0415 MBS 4.500% 07/01/25	02/01/20			5,364	5,364	5,708	5,682	0	(318)		(318		5,364	0	0	0	40	07/01/2025	1
31419A-N9-4	FNMA Pool AE0415 MBS 4.500% 07/01/25				4,893	4,893	5,206	5, 183	0	(290)	0	(290		4,893	0	0	0	55	07/01/2025	1
31419B-P3-3	FNMA Pool AE1341 MBS				27	27	29	29	0	(2)		(2		27	0	0	0	0	08/01/2040	1
31419B-P3-3 31419B-P3-3	FNMA Pool AE1341 MBS				29	29 28	31	31		(2)		(2		29	0	0	0	ا لا	08/01/2040 08/01/2040	  1
31419B-P3-3	FNMA Pool AE1341 MBS 4.000% 08/01/40	03/25/20			15.450	14.868	15.799	15.783	0	(1)	0	1		15.782	0	(332)	(332)	192	08/01/2040	'  1
31419B-PC-3	FNMA Pool AE1318 MBS 4.000% 07/01/25	01/01/20			4,824	4,824	5,048	5,030	0	(207)	0	(207		4,824	0	0	0	16	07/01/2025	1
31419B-PC-3	FNMA Pool AE1318 MBS 4.000% 07/01/25				1,141	1, 141	1, 194	1 , 190	0	(49)	0	(49		1,141	0	0	0	8	07/01/2025	1
31419B-PC-3	FNMA Pool AE1318 MBS				844	844	884	880	0	(36)	0	(36		844	0	0	0	8	07/01/2025	1
31419B-SA-4 31419B-SA-4	FNMA Pool AE1412 MBS 3.500% 12/01/25 FNMA Pool AE1412 MBS 3.500% 12/01/25				464 475	464 475	479 489	477 488	0	(12)		(12		464 475	0	0	0	·	.12/01/2025 .12/01/2025	
31419B-SA-4	FNMA POOL AE1412 MBS 3.500% 12/01/25				604	604	622	620	0	(16)		(16		604	0	0	0	5	.12/01/2025	11
31419C-2K-8	FNMA Pool AE2577 MBS 3.500% 08/01/25		4 Paydown		1,861	1,861	1,923	1,916	0	(55)		(55	0	1,861	0	0	0	5	08/01/2025	1
31419C-2K-8	FNMA Pool AE2577 MBS 3.500% 08/01/25				2,025	2,025	2,092	2,084	0	(59)	0	(59		2,025	0	0	0	12	08/01/2025	1
31419C-2K-8	FNMA Pool AE2577 MBS 3.500% 08/01/25				1,902	1,902	1,966	1,958	0	(56)	0	(56		1,902	ļ0	0	ō	17	08/01/2025	1
31419C-NC-3	FNMA Pool AE2186 MBS				848 851	848 851			0	(37)	0	(37		848 851	0	0	0	3	04/01/2026 04/01/2026	L    1
31419C-NC-3	FNMA POOL AE2186 MBS 4.000% 04/01/26				854	854	894	891	0	(37)	0	(37			0	0	0	9	04/01/2026	·  1
31419C-WS-8	FNMA Pool AE2456 MBS 3.500% 12/01/25	01/01/20	4 Paydown		3,112	3,112	3,216	3,204	0	(91)	0	(91		3,112	0	0	0	9	12/01/2025	
31419C-WS-8	FNMA Pool AE2456 MBS 3.500% 12/01/25				3, 113	3, 113	3,217	3,205	0	(91)	0	(91		3, 113	0	0	0	18	.12/01/2025	1
	FNMA Pool AE2456 MBS 3.500% 12/01/25				3, 117	3, 117	3,221	3,209	0	(91)	0	(91		3,117	0	0	0	27	12/01/2025	1
	FNMA Pool AE2517 MBS 3.500% 12/01/25				267 267	267	275	274	0	(/)	0	(7		267	0	0	0	1	12/01/2025	L

Part				Shov	All Long-Term B	onds and Sto	ck Sold, Red	deemed or (	Otherwise [	Disposed of	of During th	ne Current	Quarter							
Column   C	1	2	3 4	5	6 7	8	9	10						16	17	18	19	20	21	22
Column   C									11	12	13									
CLISID   CLISID   Committee																				NAIC
Cub														Pook/				Pond		Desig-
Part								Drior Voor		Current					Eoroian				Stated	nation or
Color   Part									Unrealized							Realized				Market
Processor   Proc	CLISIP			Num	her of										•		Total Gain			In-
Part			For- Disposal				Actual													dicator
Section   Column		Description				Par Value														(a)
			- 3						0		0				0	0	0	5		1
1.00   1.00		FNMA Pool AE2759 MBS 3.500% 08/01/26	01/01/2014		3,900	3,900	4,002		0		0				0	0	0	11	08/01/2026	1
1.5   1.5									0		0				0	0	0			1
3-15   1-16									0		0				0	0	0			1
1.54   1.55   1.54   1.55																				1
3400   100									0		0				0	0	0			1
1400   1400				Paydown					0		0	,	0		0	0	0	1		1
3-100-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-									٥		0		0		0	0	0	2		1
1.50   2.50											0		0		0	0	0	2		1
1400   1400									0		0				0	0	0			1
34907-75   Paper Pack Agricult									0		0				0	0	0			1
34160-4-6    Park Pool   Register   Regist									0		0		0		0	0	0	1		1
1490 -10-3    Park Pol   Express   15 000 (1997)   25 000 (1				.,					0		0				0	0	0	1		1
348   1-12   1				_ 1 .					u							0				1
34149-8-7   Rule Proj.   Explose   Rule   Proj.   Supplement   1,172   1,172   1,175									0		0				0	0	0	1		1
SAMPAPA   SAMP	31419D-MP-3				1, 121	1, 121	1, 156	1, 153	0	(32)	0				0	0	0	7	09/01/2025	1
3H199-4-  Park Paper   Sept.									0		0				0	0	0	2		1
34169-0-1-  Pask Poel   \$2000   18   3.000 (1001/15)   1001/10014   Pryshom   2.98   2.98   2.98   3.000   1.98   0   1									0		0				0	0	0	13		1
3418-8-1-  PARK Post   \$500 88   3.000 0007025   .000																n		<del>4</del>		1
3419-0-1   Pilok Pool   2506   180   3.500   100/1025   200/1025									0		0				0	0	0	11		1
34169-94   Nat Pool \$2228 185 3 5.00 1/20725   5.00/10/2014   Psychon   5.211   5.211   5.844   5.945   0   1549   0   5.211   0   0   0   0   3.0 1/20725   3.00/10/2014   Psychon   5.186   5.987   5.00/10/2014   Psychon   5.211   5.211   5.844   5.945   0   1.955   0   1.953   0   1.953   0   0   5.911   0   0   0   0   0   0   0   0   0		FNMA Pool AE3066 MBS 3.500% 09/01/25		Paydown					0		0				0	0	0			1
34169-54   PNA Pol 12221   85 3 500 12/01/25   .00/01/2014   .Pyrdom									٥		0				0	0	0			1
34149-3-46   PlaN Pols   Exercises   3.500 12/01/25   0.01/12/014   Psychom   1.871   1.974   1.925   0.0 (54)   0   1.871   0   0   0   0   2.1201/12/02/03/03/03/03/04/07/55   0.01/12/07/55   0.01/12/04   Psychom   1.878   1.970   1.97											0				0	0	0			1
34169-Sec   PMA Pool REZZ1 INS   3.500   1201/125   0.071/2314   Psychon   1.787   1.787   1.790   1.287   0.0   0.0   1.11/07/235   0.071/2314   Psychon   1.787   1.787   1.790   1.287   0.0   0.0   1.11/07/235   0.071/2314   Psychon   1.787   1.787   1.790   1.287   0.0   0.0   0.0   1.11/07/235   0.071/2314   Psychon   1.886   1.886   1.986									0		0				0	0	0	5		1
31419-St-8   PMA Pool #5221 MS   3,000 12/01/25   20/01/2014   Psychom   5612   562   560   518   0   (16)   0   (16)   0   0   502   0   0   0   0   1   2/01/2025   31419-St-8   PMA Pool #5221 MS   3,000 12/01/25   20/01/2014   Psychom   5614   564   563   560   0   (16)   0   (16)   0   0   0   0   0   0   0   0   0									0		0				0	0	0	2		1
34149-S-6   PMA Pol AEZZI MS 3 5007 12/01/25   03/01/2014   Psydom   1.886   1.948   1.940   0   (54)   0   1.616   0   504   0   0   0   0   17   12/01/2025   34149-E-9   PMA Pol AEZZI MS 3 5007 10/01/25   03/01/2014   Psydom   8.894   9.168   9.138   0   (242)   0   0   (242)   0   0   8.894   0   0   0   0   0   2   2   2   2   2									0		0				0	0	0	11		1
3.1419-S-6 PAN PON ES221 IBS 3.500. 12.01/225									0		0				0	0	0	4		1
31190-U-S   PMAR PON   \$2280 MSS   3.500 MOV1/25   0.01/12/12/12   Paydon   1.674   1.674   1.778   1.779   0.145   0.0   (.45)   0.0   (.45)   0.0   1.674   0.0   0.									u							0		17		1
3.14190-LE-9   PMAM Prox   £2380   MS 3 5,00%   1,001/125   0,201/12014   Paydoan   1,674   1,764   1,766   1,779   0   (45)   0   (45)   0   (45)   0   1,674   0   0   0   0   1,001/12025   3.14190-LH-3   PMAM Prox   £2380   MS 3 5,00%   1,001/125   0,001/12014   Paydoan   1,655   1,655   1,706   1,706   1,700   0   (45)   0   (45)   0   (45)   0   0   0   0   0   0   0   0   0									0		0				0	0	0	26		1
341490-UL-3   FMAR Pool AE3294 MS 4	31419D-UE-9	FNMA Pool AE3280 MBS 3.500% 10/01/25	02/01/2014		1,674	1,674	1,726	1,719	0	(45)	0	(45)	0	1,674	0	0	0	10	10/01/2025	1
34149-U-L3   PAM Pool AE3294 IBS 4 0000 10/01/25   0.2/01/2014   Paydon   6.044   6.325   6.303   0   (.259)   0   6.044   0   0   0   0   4.9   10/01/2025   0.3/01/2014   Paydon   2.060   2.060   2.060   2.124   2.115   0   (.55)   0   (.55)   0   0   (.55)   0   0   0   0   0   0   0   0   0				,					0		0				0	0	0	14		1
314190-U-3   PMA Pool   A52294 M85   4.000% 10/07/25   0.37/01/2014   Paydorn   2.060   2.060   2.104   2.011/2015   0.000									Ω						0	Q				1
31419E-FG-9   FMA Pool   AE3766   MS   3.5001   12/01/25   0.0   0.10   0.0									0						0	0				1
31419E-RG-9   FMMA Pool   AE3766 MBS   3.500% 12/01/25   0.30/01/2014   Paydorn   1.14,058   1.14,058   1.19,031   1.9,031   1.9,031   0.0   (4,973)   0.0   (4,973)   0.0   (4,973)   0.0   0									0		0				0	0	0	6		1
31419E-KR-9   FMMA Pool AE3903 MBS 3.500k 11/01/25   02/01/2014   Paydorn   55,707   55,707   58,844   58,572   0 (2,865)									0		0		0		0	0	0			1
31419E-RP-9   FNMA Pool AE3903 MBS 3,500% 11/01/25   02/01/2014   Paydown   65,707   68,844   68,572   0,0 (2,865)   0,0 (2,86									0		0		0		0	0	0			1
31419E-RP-9   FNMA Pool AE3903 MBS   3.500% 11/01/25   0.3/01/2014   Paydown   27,412   28,720   28,607   0.0   (1,195)   0.0   (1,195)   0.0   (1,195)   0.0				.,							0		0				0			1
31419E-NE-5 FMMA Pol AE3988 MBS 3,500% 09/01/25									0		0		0		0	0	0			1
31419E-PB-9 FINMA Pool AE4017 MBS 3.500% 19/01/25 02/01/2014 Paydown 2.062 2.166 2.166 2.168 2.1					314	314	324	323	0	(9)	0			314	0	0	0	1		1
31419E-KF0   FMMA Pool AE4017 MBS   3.500% 12/01/25   0.1/01/2014   Paydown   2.062   2.166   2.166   2.233   2.225   0 (60)   0 (57)   0 (57)   0 (57)   0 (60)   0 (60)   0 (60)   0 (70)								324	0		0				0	0	0	2		1
31419E-PB-9 FMMA Pool AE4017 MBS 3.500k 12/01/25									0		0				0	0	0	3		L
31419E-PB-9   FNNA Pool AE4017 MBS   3.500% 12/01/25   0.3/01/2014   Paydown   2.077   2.077   2.141   2.134   0.0   (57)   0.0   (57)   0.0   2.077   0.0   0.0   0.18   12/01/2025     31419E-XK-0   FNNA Pool AE4281 MBS   3.500% 09/01/25   0.000/2014   Paydown   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0     31419E-XK-0   FNNA Pool AE4281 MBS   3.500% 09/01/25   0.000/2014   Paydown   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0     31419E-XK-0   FNNA Pool AE4281 MBS   3.500% 09/01/25   0.000/2014   Paydown   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0   0.0     31419E-YF-0   FNNA Pool AE4281 MBS   3.500% 09/01/25   0.000/2014   Paydown   0.0									n		0				0	0	0	13		1
31419E-XK-0 FNMA Pool AE4281 MBS 3.500% 09/01/25 01/01/2014 Paydown 7.06 7.06 7.28 7.26 0.0 (.20) 0.0 (.20) 0.0 7.06 0.0 0.0 0.2 0.9/01/2025 31419E-XK-0 FNMA Pool AE4281 MBS 3.500% 09/01/25 03/01/2014 Paydown 8.83 833 833 859 856 0 (.23) 0 (.23) 0 833 0 0 0 0 0 5 0 5 09/01/2025 31419E-XK-0 FNMA Pool AE4281 MBS 3.500% 09/01/25 03/01/2014 Paydown 8.06 8.06 8.06 8.00 8.00 8.00 8.00 0 0 0 0 0 1 0.0/01/2014 Paydown 8.06 8.06 8.00 8.00 8.00 8.00 8.00 8.00				.,					0	(57)	0		0		0	0	0	18		1
.31419E-XK-0 FNMA Pool AE4281 MBS 3.500% 09/01/25	31419E-XK-0								0		0				0	0	0	2		1
31419E-YF-0 FNMA Pool AE4309 MBS 4.000% 09/01/40 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									0		0				0	0	0	5		1
											0				0 n	0 n	0	/ 1		1
31419E-YF-0 FNNA Pool AE4309 MBS 4.000% 09/01/40 L 02/01/2014 Paydown L 133 L 131 L 141 L 141 D (8) D L 133 L 0 L 0 L 0 L 133 L 130 L 149 L 140					133				0		0				0	0	0	1		1
31419E-YF-0 FNMA Pool AE4309 MBS 4.000% 09/01/40 03/01/2014 Paydown 116 116 116 124 123 0 (7) 0 (7) 0 116 0 0 0 1 1 09/01/2040									0		0				0	0	0	1		1

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Stoc	k Sold, Red	deemed or (	Otherwise I	Disposed o	of During th	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value		Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	FNMA Pool AE4309 MBS 4.000% 09/01/40		03/25/2014	Bank of America Sec		13,008	12,518	13,302	13,288	0	0	0	0	0	13,288	0	(280)	(280)	161	09/01/2040	1
31419F-SG-2	FNMA Pool AE5018 MBS 3.500% 12/01/25		01/01/2014	Paydown		17,870	17,870	18,427	18,365	0	(495)	0	(495	0	17,870	0	0	0	52	12/01/2025	1
31419F-SG-2	FNMA Pool AE5018 MBS 3.500% 12/01/25		01/01/2014 .	Paydown		2,469	2,469	2,551	2,542	0	(72)	0	(72		2,469	0	0	0	7	12/01/2025	1
31419F-SG-2	FNMA Pool AE5018 MBS 3.500% 12/01/25		_02/01/2014 _	Paydown		12,328	12,328	12,712	12,669	0	(341)	0	(341		12,328	0	0	0	72	12/01/2025	1
31419F-SG-2 31419F-SG-2	FNMA Pool AE5018 MBS 3.500% 12/01/25 FNMA Pool AE5018 MBS 3.500% 12/01/25		02/01/2014 . 03/01/2014 .	Paydown Paydown		1,703 21,561	1,703 21,561	1,760	1,753 22,158		(50)		(50		1,703 21,561		0		10	12/01/2025	1
31419F-SG-2	FNMA Pool AE5018 MBS 3.500% 12/01/25		03/01/2014	Pavdown		2.979	2.979	3.078	3.066	0	(87)	0	(87		2.979	0	0	0	26	12/01/2025	1
31419F-UE-4	FNMA Pool AE5080 MBS 3.500% 09/01/25		01/01/2014	Paydown		249	249	256	256	0	(7)	0	(7		249	0	0	0	1	09/01/2025	1
31419F-UE-4	FNMA Pool AE5080 MBS 3.500% 09/01/25		02/01/2014 .	Paydown	.	606	606	625	623	0	(17)	0	(17	0(	606	0	0		4	09/01/2025	1
31419F-UE-4	FNMA Pool AE5080 MBS 3.500% 09/01/25		03/01/2014 .	Paydown		231	231	238	237	0	(6)	0	(6		231	0	0		2	09/01/2025	1
31419G-B9-4 .31419G-B9-4	FNMA Pool AE5463 MBS		01/01/2014 02/01/2014	Paydown Paydown		7,759 7.461	7,759 7,461	8,245 7,929	8,236 7,920	0	(477)	0	(477		7,759 7,461	0	0	<u>0</u>	26 50	10/01/2040	1
31419G-B9-4	FNMA POOL AE5463 MBS 4.000% 10/01/40		03/01/2014 .	Paydown		4,058		4,312	4,308		(459)	<sup>0</sup>	(459		4,058	u	0		50	10/01/2040	1
31419G-B9-4	FNMA Pool AE5463 MBS 4.000% 10/01/40		03/25/2014	Bank of America Sec		745,472	717,393	762,342	761,541	0	(230)	0	(230		761,514	0	(16,042)	(16,042)		10/01/2040	1
31419G-CY-8	FNMA Pool AE5486 MBS 3.500% 10/01/25		01/01/2014 .	Paydown		2,627	2,627	2,714	2,703	0	(77)	0	(77	0	2,627	0	0	0	8	10/01/2025	1
31419G-CY-8	FNMA Pool AE5486 MBS 3.500% 10/01/25		_02/01/2014 _	Paydown		2,707	2,707	2,797	2,786	0	(79)	0	(79		2,707	0	0	0	16	10/01/2025	1
31419G-CY-8	FNMA Pool AE5486 MBS 3.500% 10/01/25		03/01/2014 .	Paydown		3,707	3,707	3,830	3,815	0	(108)	0	(108		3,707	0	0	0	32	10/01/2025	1
31419H-2K-7 31419H-2K-7	FNMA Pool AE7077 MBS 3.500% 12/01/25 FNMA Pool AE7077 MBS 3.500% 12/01/25		01/01/2014 . 02/01/2014 .	Paydown Paydown		7,289 5.624	7,289 5.624	7,524 5,806	7,498 5,786		(209)		(209		7,289 5,624	0	0		21	12/01/2025	1
	FNMA Pool AE7077 MBS 3.500% 12/01/25		03/01/2014 _	Paydown		5,024	5,901	6,091	6,070	0	(169)	0	(169		5,901	0	0	0	52	12/01/2025	1
22.0111011 2111			2.50, 0 1, 2011	BNP Paribar Securities		,								,							
31419H-2K-7	FNMA Pool AE7077 MBS 3.500% 12/01/25		03/19/2014	Corp		1,026,689	974,247	1,005,706	1,002,207	0	(303)	0	(303		1,001,904	0	24,785	24,785	10,703	12/01/2025	1
31419H-3J-9	FNMA Pool AE7100 MBS 3.500% 12/01/25		01/01/2014 .	Paydown		1,422	1,422	1,466	1,461	0	(39)	0	(39		1,422	0	0	0	4	12/01/2025	1
31419H-3J-9 31419H-3J-9	FNMA Pool AE7100 MBS 3.500% 12/01/25 FNMA Pool AE7100 MBS 3.500% 12/01/25		02/01/2014 . 03/01/2014 .	Paydown		1, 156 1, 439	1, 156 1, 439	1, 192 1, 484	1, 188 1, 479		(32)	0	(32		1, 156 1, 439	0	0		/ 13	12/01/2025 12/01/2025	1
31419H-3M-2	FNMA Pool AE7103 MBS 3.500% 01/01/26		01/01/2014	Pavdown		2.818	2.818	2.907	2.898	0	(80)	0	(80		2.818	0	0	0	8	01/01/2026	1
31419H-3M-2	FNMA Pool AE7103 MBS 3.500% 01/01/26		02/01/2014 _	Paydown		2,316	2,316	2,389	2,381	0	(65)	0	(65	0	2,316	0	0	0	14	01/01/2026	1
31419H-3M-2	FNMA Pool AE7103 MBS 3.500% 01/01/26		03/01/2014 _	Paydown		2, 173	2, 173	2,242	2,234	0	(61)	0	(61		2, 173	0	0	0	19	01/01/2026	1
31419H-3Q-3 31419H-3Q-3	FNMA Pool AE7106 MBS 3.500% 01/01/26 FNMA Pool AE7106 MBS 3.500% 01/01/26		01/01/2014 . 02/01/2014 .	Paydown		3,709 1,660	3,709 1,660	3,833	3,819 1,709	0	(110)	0	(110		3,709 1,660	0	0	0	11	01/01/2026 01/01/2026	1
31419H-3Q-3	FNMA Pool AE7106 MBS 3.500% 01/01/26 FNMA Pool AE7106 MBS 3.500% 01/01/26		03/01/2014 .	Paydown Paydown				675	673	0	(49)	0	(49		653	0	0	0	6	01/01/2026	1
31419H-7M-8	FNMA Pool AE7199 MBS 3.500% 11/01/25		_01/01/2014 _	Paydown		882	882	912	908	0	(26)	0	(26		882	0	0	0	3	11/01/2025	1
31419H-7M-8	FNMA Pool AE7199 MBS 3.500% 11/01/25		02/01/2014 _	Paydown		928	928	959	955	0	(27)	0	(27	)0	928	0	0	0	5	11/01/2025	1
31419H-7M-8	FNMA Pool AE7199 MBS 3.500% 11/01/25		03/01/2014	Paydown		887	887	916	913	0	(26)	0	(26		887	0	0	0	8	11/01/2025	1
31419H-G8-9 31419H-G8-9	FNMA Pool AE6522 MBS 3.500% 11/01/25 FNMA Pool AE6522 MBS 3.500% 11/01/25		01/01/2014	Paydown Paydown		1,402 5.028	1,402 5,028	1,448 5.195	1,443 5.176	0	(41)	0	(41		1,402 5,028	0	0		4	11/01/2025	1
31419H-G8-9	FNMA Pool AE6522 MBS 3.500% 11/01/25		03/01/2014 _	Paydown		5,028	5,028	5, 195	5, 176		(148)	n	(148		5,028	0	0	n	29	11/01/2025	1
31419H-WC-2	FNMA Pool AE6942 MBS 3.500% 11/01/25		01/01/2014	Paydown		2,414	2,414	2,492	2,483	0	(68)		(68		2,414	0	0		7	11/01/2025	1
31419H-WC-2	FNMA Pool AE6942 MBS 3.500% 11/01/25		02/01/2014	Paydown		2,452	2,452	2,530	2,521	0	(69)	0	(69		2, 452	0	0	0	14	11/01/2025	1
	FNMA Pool AE6942 MBS 3.500% 11/01/25		03/01/2014	Paydown		2,365	2,365	2,440	2,431	0	(67)	0	(67		2,365	0	0	0	21	11/01/2025	1
	FNMA Pool AE7053 MBS 3.500% 11/01/25		01/01/2014	Paydown	-	751	751	774	771	0	(21)	ļ0	(21		751	0	0	} <u>0</u>	2	11/01/2025	1
31419H-ZT-2 31419H-ZT-2	FNMA Pool AE7053 MBS 3.500% 11/01/25 FNMA Pool AE7053 MBS 3.500% 11/01/25		01/01/2014 . 02/01/2014 .	Paydown Paydown Paydown	-	361 758		372 781	371 779		(10)	n	(10			n		n		11/01/2025	1
31419H-ZT-2	FNMA Pool AE7053 MBS 3.500% 11/01/25		02/01/2014	Paydown		364	364	376	374	0	(10)	0	(10		364	0	0	0	2	11/01/2025	1
31419H-ZT-2	FNMA Pool AE7053 MBS 3.500% 11/01/25		03/01/2014 _	Paydown		726	726	748	746	0	(20)	0	(20	0		0	0	0	6	11/01/2025	1
31419H-ZT-2	FNMA Pool AE7053 MBS 3.500% 11/01/25		03/01/2014 .	Paydown		349	349	360	358	0	(10)	0	(10		349	0	0	0	3	11/01/2025	1
31419J-3B-2 31419J-3B-2	FNMA Pool AE7993 MBS 3.500% 11/01/25 FNMA Pool AE7993 MBS 3.500% 11/01/25		01/01/2014 . 02/01/2014 .	Paydown Paydown		2,999 1,650	2,999 1,650	3,099 1,705	3,087	0	(88)	0	(88		2,999	0	0	0	9	11/01/2025	1
31419J-3B-2	FNMA Pool AE7993 MBS 3.500% 11/01/25		03/01/2014 .	Paydown		1,884	1,884	1,705	1,939	0 n	(48)	n	(48		1,884	n	0 n	n	16	11/01/2025	1
31419J-B2-3	FNMA Pool AE7256 MBS 3.500% 01/01/26		01/01/2014	Paydown		2,202	2,202	2,270	2,261	0	(59)	0	(59		2,202	0	0	0	6	_01/01/2026	1
31419J-B2-3	FNMA Pool AE7256 MBS 3.500% 01/01/26		01/01/2014	Paydown		3,936	3,936	4,057	4,041	0	(105)	0	(105	0	3,936	0	0	0	11	01/01/2026	1
31419J-B2-3	FNMA Pool AE7256 MBS 3.500% 01/01/26		02/01/2014 .	Paydown		2,395	2,395	2,469	2,459	0	(65)	0	(65		2,395	0	0	0	14	01/01/2026	1
31419J-B2-3 31419J-B2-3	FNMA Pool AE7256 MBS 3.500% 01/01/26 FNMA Pool AE7256 MBS 3.500% 01/01/26		02/01/2014	Paydown		4,280	4,280 2,171	4,412	4,394 2,230		(114)	0	(114		4,280	0		<u>0</u>	25	01/01/2026	1
31419J-B2-3	FNMA Pool AE7256 MBS 3.500% 01/01/26 FNMA Pool AE7256 MBS 3.500% 01/01/26		03/01/2014 . 03/01/2014 .	Paydown Paydown	-	2, 171 3, 881		2,238	2,230		(59)	<sup>0</sup>	(59		2,171 3,881	ļū	0		19	01/01/2026 01/01/2026	1
	FNMA Pool AE7261 MBS 3.500% 01/01/26		01/01/2014 .	Paydown		2,722	2,722	2,806	2,795	0	(73)	0	(73		2,722	0	0	0	8	01/01/2026	1
31419J-B7-2	FNMA Pool AE7261 MBS 3.500% 01/01/26		02/01/2014 _	Paydown		983	983	1,014	1,010	0	(26)	0	(26	0	983	0	0	0	6	01/01/2026	1
	FNMA Pool AE7261 MBS 3.500% 01/01/26	1	03/01/2014	Paydown		11.134	11.134	11.477	11.431	I 0	(297)	0	(297	)   0	11.134	0	0	0	97	01/01/2026	11

				S	how All Lo	ng-Term Bo	nds and Sto	ck Sold, Red	deemed or (	Otherwise [	Disposed (	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
· ·	_	_			-	·	-			11	12	13	14	15							
												10	Total	Total							NAIC
												Current									Desig-
													Change in	Foreign	Doole				Bond		
									D			Year's	Book/	Exchange	Book/					01.1.1	nation
									Prior Year		Current	Other Than	,	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange			Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion		13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31419J-BP-2	· · · · · · · · · · · · · · · · · · ·		01/01/2014	Paydown		10.496	10.496	10,838	10,791	0	(294)	_	(294)	0	10,496	0	0	0	31	12/01/2025	1
31419J-BP-2			02/01/2014	Paydown		11,421	11,421	11,792	11,741	0	(320)		(320)	0	11,421	0	0	0	67	12/01/2025	1
31419J-BP-2				Paydown		10,488	10,488	10,829	10,782	0	(294)	0	(294)	0	10,488	0	0	0	92	12/01/2025	1
31419J-BP-2	FNMA Pool AE7245 MBS 3.500% 12/01/25			RBS Securities		1,479,827	1,404,343	1,450,004	1,443,706	0	(581)	00	(581)	0	1,443,125	0	36,702	36,702	15,428	12/01/2025	1
	FNMA Pool AE7268 MBS 3.500% 10/01/25		01/01/2014	Paydown		208	208	215	214	0	(6)	0	(6)	0	208	0	0	0	1	10/01/2025	1
	FNMA Pool AE7268 MBS 3.500% 10/01/25		02/01/2014	Paydown		209	209	215	215	0	(6)		(6)	0	209	0	0	0	1	10/01/2025	1
	FNMA Pool AE7268 MBS 3.500% 10/01/25		03/01/2014	Paydown		211	211	217	216	0	(6)		(6)	0	211	0	0	0	2	10/01/2025	1
	FNMA Pool AE7411 MBS 4.000% 12/01/40		01/01/2014	Paydown		609	609	647	646	0	(37)		(37)	0	609	0	0	0	2	12/01/2040	1
31419J-GV-4			02/01/2014	Paydown		611	611	650	649	0	(38)		(38)	0	611	0	0	0	4	12/01/2040	1
31419J-GV-4			03/01/2014	Paydown		614 382,671	614	652	651	0	(38)		(38)	0	614	0	(0.000)	0		12/01/2040	1
31419J-GV-4 31419J-GZ-5	FNMA Pool AE7411 MBS		03/25/2014 01/01/2014	Bank of America Sec		362,671 56	368, 257 56	391,331 60	390,920		(23)		(23)		390,897 56	0	(8,226)	(8,226)	4,746	12/01/2040	   <del> </del>
31419J-6Z-5			01/01/2014	Pavdown		4.052	4,052	4,306	4,301		(3)		(3)	0	4,052	0	0		27	12/01/2040	  -
31419J-6Z-5	FNMA Pool AE7415 MBS 4.000% 12/01/40		03/01/2014	Paydown		47	4,032 47		50		(249)		(249)		4,032			n	0	12/01/2040	1
31419J-GZ-5			03/25/2014	Bank of America Sec		29.791	28.669		30.433	0	(2)		(2)	0	30 . 431		(640)	(640)	370	12/01/2040	1
31419J-LC-0			_01/01/2014	Paydown		615	615	634	632	0	(17)		(17)	0	615	0	(040)	0,0,0	2	11/01/2025	1
31419J-LC-0			02/01/2014	Paydown		668	668	689	686	0	(18)		(18)	0	668	0	0	0	4	11/01/2025	1
31419J-LC-0			03/01/2014	Paydown		641	641	661	658	0	(17)		(17)	0	641	0	0	0	6	11/01/2025	1
31419J-UZ-9				Paydown		16,956	16,956	17,475	17,424	0	(468)	0	(468)	0	16,956	0	0	0	57	10/01/2025	1
31419J-UZ-9	FNMA Pool AE7799 MBS 4.000% 10/01/25		02/01/2014	Paydown		137,266	137,266	141,469	141,056	0	(3,791)	0	(3,791)	0	137,266	0	0	0	915	10/01/2025	1
31419J-UZ-9	FNMA Pool AE7799 MBS 4.000% 10/01/25		03/01/2014	Paydown		15,542	15,542	16,018	15,972	0	(429)	0	(429)	0	15,542	0	0	0	155	10/01/2025	1
31419J-V2-1	FNMA Pool AE7832 MBS 4.000% 11/01/25		01/01/2014	Paydown		1,098	1,098	1, 149	1, 145	0	(47)		(47)	0	1,098	0	0	0	4	11/01/2025	1
31419J-V2-1	FNMA Pool AE7832 MBS 4.000% 11/01/25			Paydown		109	109	114	114	0	(5)		(5)	0	109	0	0	0	1	11/01/2025	1
31419J-V2-1	FNMA Pool AE7832 MBS 4.000% 11/01/25			Paydown		99	99	103	103	0	(4)		(4)	0	99	0	0	0	1	11/01/2025	1
31419J-W5-3	FNMA Pool AE7867 MBS 3.500% 12/01/25			Paydown		1,090	1,090	1, 123	1,119	0	(30)		(30)	0	1,090	0	0	0	3	12/01/2025	1
31419J-W5-3	FNMA Pool AE7867 MBS 3.500% 12/01/25			Paydown		9,363	9,363	9,674	9,640	0	(277)		(277)	0	9,363	0	0	0	27	12/01/2025	1
31419J-W5-3	FNMA Pool AE7867 MBS 3.500% 12/01/25			Paydown		647 5.556	647 5.556	667 5.741	664	0	(18)		(18)	0	647 5.556	0	0	0	4	12/01/2025	1
31419J-W5-3 31419J-W5-3	FNMA Pool AE7867 MBS 3.500% 12/01/25 FNMA Pool AE7867 MBS 3.500% 12/01/25			Paydown		2,366		2,439	5,721 2,431	0	(65)		(65)	0	2,366	0	0		32	12/01/2025	  -
31419J-W5-3				Paydown		2,300	20,332	21,008	20,934	0	(602)		(602)		20,332	0			178	12/01/2025	'
31419J-WA-2				Paydown		306		316	315	0	(8)		(8)	0	306		0	0	1	11/01/2025	11
	FNMA Pool AE7840 MBS 3.500% 11/01/25			Paydown		393	393	406	404	0	(11)		(11)	0	393	0	0	0	2	11/01/2025	1
31419J-WA-2			03/01/2014	Paydown		1,250	1,250	1,288	1,284	0	(34)		(34)	0	1,250	0	0	0	11	11/01/2025	1
31419J-XB-9			01/01/2014	Paydown		2,856	2.856	2,989	2,978	0	(122)		(122)	0	2.856	0	0	0	10	12/01/2025	1
31419J-XB-9	FNMA Pool AE7873 MBS 4.000% 12/01/25		02/01/2014	Paydown		2,746	2,746	2,874	2,864	0	(117)	0	(117)	0	2,746	0	0	0	18	12/01/2025	1
31419J-XB-9	FNMA Pool AE7873 MBS 4.000% 12/01/25		03/01/2014	Paydown		2,539	2,539	2,658	2,648	0	( 109)	0	(109)	0	2,539	0	0	0	25	12/01/2025	1
31419K-5A-9	FNMA Pool AE8940 MBS 4.000% 11/01/25		01/01/2014	Paydown		6,402	6,402	6,700	6,673	0	(271)		(271)	0	6,402	0	0	0	21	11/01/2025	1
31419K-5A-9	FNMA Pool AE8940 MBS 4.000% 11/01/25		02/01/2014	Paydown		304	304	318	317	0	(13)		(13)	0	304	0	0	0	2	11/01/2025	1
31419K-5A-9	FNMA Pool AE8940 MBS 4.000% 11/01/25		03/01/2014	Paydown		305	305	319	318	0	(13)		(13)	٥	305	0	0	0	3	11/01/2025	1
31419K-6N-0	FNMA Pool AE8976 MBS 3.500% 12/01/25		01/01/2014	Paydown		20,486	20,486	21, 117	21,043	0	(557)		(557)	0	20,486	0	0	ō	60	12/01/2025	1
31419K-6N-0	FNMA Pool AE8976 MBS 3.500% 12/01/25		02/01/2014	Paydown		12,878	12,878	13,274	13,228	0	(350)		(350)	ļō	12,878	ļ0	h0	} <sub>0</sub>	75	12/01/2025	  4
31419K-6N-0 31419K-AD-7	FNMA Pool AE8976 MBS 3.500% 12/01/25 FNMA Pool AE8103 MBS 3.500% 12/01/25		03/01/2014 01/01/2014	Paydown		28 , 106 7 , 247	28, 106 7, 247	28,972 7,471	28,870 7,445	0	(764)		(764)	0	28 , 106 7 , 247	0	ļū	0	246 21	12/01/2025	  d
31419K-AD-7	FNMA Pool AE8103 MBS 3.500% 12/01/25		01/01/2014	Pavdown		9.078	9.078	9,358	9,325	0	(196)		(196)		9.078				26	12/01/2025	1
31419K-AD-7	FNMA POOL AE8103 MBS 3.500% 12/01/25		02/01/2014	Paydown		5.861	5,861	6,042	6,021	n	(160)		(160)	n	5,861	n	n	u	34	12/01/2025	1
31419K-AD-7	FNMA Pool AE8103 MBS 3.500% 12/01/25			Paydown		7,341	7,341	7,568	7,541	0	(200)		(200)	n	7,341	n	n	n	43	12/01/2025	1
31419K-AD-7	FNMA Pool AE8103 MBS 3.500% 12/01/25			Pavdown		3,494	3,494	3,602	3,589	0	(200)		(95)	0	3,494	0	0	0	31	12/01/2025	1
31419K-AD-7	FNMA Pool AE8103 MBS 3.500% 12/01/25			Paydown		4,377	4,377	4,512	4,496	0	(119)		(119)	0	4,377	0	0	0	38	12/01/2025	1
31419K-ES-0	FNMA Pool AE8244 MBS 3.500% 11/01/25			Paydown		2,733	2,733	2,824	2,812	0	(79)		(79)	0	2,733	0	0	0	8	11/01/2025	1
31419K-ES-0	FNMA Pool AE8244 MBS 3.500% 11/01/25			Paydown		2,812	2,812	2,906	2,894	0	(82)		(82)	0	2,812	0	0	0	16	11/01/2025	1
31419K-ES-0	FNMA Pool AE8244 MBS 3.500% 11/01/25	[		Paydown		1,984	1,984	2,050	2,042	0	(58)		(58)	0	1,984	0	0	0	17	11/01/2025	1
31419K-EV-3	FNMA Pool AE8247 MBS 3.500% 11/01/25			Paydown		620	620	639	637	0	(17)		(17)	٥	620	0	0	0	2	11/01/2025	1
31419K-EV-3	FNMA Pool AE8247 MBS 3.500% 11/01/25		02/01/2014	Paydown		311	311	321	319	0	(8)	00	(8)	0	311	0	0	0	2	11/01/2025	1
31419K-EV-3	FNMA Pool AE8247 MBS 3.500% 11/01/25		03/01/2014	Paydown		193	193	199	199	0	(5)	00	(5)	0	193	0	0	0	2	11/01/2025	1
31419K-LC-7	FNMA Pool AE8422 MBS 4.500% 11/01/25			Paydown		111,857	111,857	120,334	119,302	0	(7, 445)		(7,445)	0	111,857	0	0	0	419	11/01/2025	1
31419K-LC-7	FNMA Pool AE8422 MBS 4.500% 11/01/25			Paydown		81,474	81,474	87,648	86,896	0	(5, 422)		(5,422)	0	81,474	0	0	0	611	11/01/2025	1
	FNMA Pool AE8422 MBS			Paydown		79,421		85,439	84,706	0	(5,286)		(5,286)	0	79,421	0	0	0	893	11/01/2025	1
31419K-LS-2	FNMA Pool AE8436 MBS 3.500% 11/01/25		01/01/2014	raydown		11,339	11,339	11,689	11,652	0	(313)	) <b></b> 0	(313)	0	11,339	0	<u> </u>	<u>0</u>	33	11/01/2025	

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	nds and Stoc	k Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eian	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
31419K-LS-2	FNMA Pool AE8436 MBS 3.500% 11/01/25		02/01/2014	Paydown		6,822	6,822	7,032	7,010	0	(188)	0	(188)		6,822	0	0	0	40	11/01/2025	1
31419K-LS-2	FNMA Pool AE8436 MBS 3.500% 11/01/25		03/01/2014 .	Paydown		11, 122	11, 122	11,465	11,429	0	(307)	0	(307)	0	11,122	0	0	0	97	11/01/2025	1
31419K-TG-0	FNMA Pool AE8650 MBS 4.000% 11/01/40		01/01/2014	Paydown		10, 107	10, 107	10,741	10,729	0	(622)	0	(622)		10,107	0	0	0	34	11/01/2040	1
31419K-TG-0 31419K-TG-0	FNMA Pool AE8650 MBS		02/01/2014 _ 03/01/2014 _	Paydown		2,572 509	2,572 509	2,733 541	2,730 540	0	(158)	0	(158)		2,572 509	0	0	0	17	11/01/2040 11/01/2040	1
31419K-TG-0	FNMA Pool AE8650 MBS 4.000% 11/01/40		03/01/2014 .	Paydown Bank of America Sec		300 . 134	288,829	306,926	306,602		(31)		(31)		306,578	٥	(6,444)	(6,444)	3,723	11/01/2040	1
31419L-4Q-3	FNMA Pool AE9830 MBS 3.500% 12/01/25		01/01/2014	Paydown		1, 198	1,198	1,237	1,233	0	(35)		(35)		1,198	0	0	0	3	12/01/2025	1
31419L-4Q-3	FNMA Pool AE9830 MBS 3.500% 12/01/25		02/01/2014 _	Paydown		2,426	2,426	2,506	2,497	0	(71)	0	(71)		2,426	0	0	0	14	12/01/2025	1
31419L-4Q-3	FNMA Pool AE9830 MBS 3.500% 12/01/25		03/01/2014 .	Paydown		2,645	2,645	2,733	2,723	0	(78)	0	(78)		2,645	0	0	0	23	12/01/2025	1
31419L-HD-8	FNMA Pool AE9227 MBS 3.500% 12/01/25		01/01/2014	Paydown		10,501	10,501	10,824	10,790	<u>0</u>	(289)	0	(289)		10,501	0	<u>0</u>	0	31	12/01/2025	1
31419L-HD-8 31419L-HD-8	FNMA Pool AE9227 MBS 3.500% 12/01/25 FNMA Pool AE9227 MBS 3.500% 12/01/25		02/01/2014 _ 03/01/2014 _	Paydown		10,052 10,189	10,052 10,189	10,362 10,504	10,329 10,470	} <u>0</u>	(276)	0	(276)		10,052 10,189	0	0	0	59 89	12/01/2025	1
31419L-HD-8	FNMA Pool AE9227 MBS 3.500% 12/01/25		03/01/2014 _	RBS Securities		1,716,896	1,629,320	1,679,537	1.674.121	n	(280)	n	(280)	n	1.673.613	0 n	43.283	43,283	17,900	12/01/2025	1
31419L-HH-9	FNMA Pool AE9231 MBS 3.500% 12/01/25		01/01/2014	Paydown		1.468	1,468	1,514	1,508	0	(40)	0	(40)	0	1,468	0	0	0	4	12/01/2025	1
31419L-HH-9	FNMA Pool AE9231 MBS 3.500% 12/01/25		01/01/2014 .	Paydown		114	114	117	117	0	(3)	0	(3)	0	114	0	0	0	0	12/01/2025	1
31419L-HH-9	FNMA Pool AE9231 MBS 3.500% 12/01/25		02/01/2014 _	Paydown		1,472	1,472	1,518	1,512	0	(40)	0	(40)		1,472	0	0	0	9	12/01/2025	1
31419L-HH-9	FNMA Pool AE9231 MBS 3.500% 12/01/25		02/01/2014 .	Paydown		114	114	118	117	0	(3)	0	(3)		114	0	0	0	1	12/01/2025	1
31419L-HH-9 31419L-HH-9	FNMA Pool AE9231 MBS 3.500% 12/01/25 FNMA Pool AE9231 MBS 3.500% 12/01/25		03/01/2014 . 03/01/2014 .	Paydown		1,477 114	1,477	1,523 118	1,517		(40)	0	(40)		1,477 114			0	13	12/01/2025	1
31419L-HL-0	FNMA Pool AE9234 MBS 3.500% 12/01/25		01/01/2014	Paydown		14,271	14,271	14,712	14,663	0	(392)	0	(392)		14,271	0	0	0	42	12/01/2025	1
31419L-HL-0	FNMA Pool AE9234 MBS 3.500% 12/01/25		02/01/2014	Paydown		1,715	1,715	1,768	1,762	0	(47)	0	(47)		1,715	0	0	0	10	12/01/2025	1
31419L-HL-0	FNMA Pool AE9234 MBS 3.500% 12/01/25		03/01/2014 .	Paydown		1,700	1,700	1,752	1,747	0	(47)	0	(47)		1,700	0	0	0	15	12/01/2025	1
31419L-JM-6	FNMA Pool AE9267 MBS 3.500% 01/01/26		01/01/2014	Paydown		1,232	1,232	1,270	1,265	0	(33)	0	(33)		1,232	0	0	0	4	01/01/2026	1
31419L-JM-6 31419L-JM-6	FNMA Pool AE9267 MBS 3.500% 01/01/26 FNMA Pool AE9267 MBS 3.500% 01/01/26		02/01/2014 _ 03/01/2014 _	Paydown		1,258 1,261	1,258 1,261	1,297 1,300	1,292 1,294		(34)	0	(34)		1,258 1,261	 n	0		11	01/01/2026 01/01/2026	1
31419L-QB-2	FNMA Pool AE9449 MBS 3.500% 12/01/25		01/01/2014 .	Paydown		6,355	6,355	6,551	6,529	0	(174)	0	(174)		6,355	0	0	0	19	12/01/2025	1
31419L-QB-2	FNMA Pool AE9449 MBS 3.500% 12/01/25		02/01/2014	Paydown		467	467	481	480	0	(13)		(13)	0	467	0	0	0	3	12/01/2025	1
31419L-QB-2	FNMA Pool AE9449 MBS 3.500% 12/01/25		03/01/2014 _	Paydown		4,397	4,397	4,532	4,517	0	(120)	0	(120)	0	4,397	0	0	0	38	12/01/2025	1
31419L-XA-6	FNMA Pool AE9672 MBS 3.500% 11/01/25		01/01/2014 _	Paydown		139	139	143	143	0	(4)	0	(4)	0	139 446	0	0	0	0	11/01/2025	1
31419L-XA-6 31419L-XA-6	FNMA Pool AE9672 MBS 3.500% 11/01/25 FNMA Pool AE9672 MBS 3.500% 11/01/25		02/01/2014 . 03/01/2014 .	Paydown		446 196	446 196	460 202	458 202		(12)		(12)		446				2	11/01/2025	1
31419L-ZH-9	FNMA Pool AE9743 MBS 3.500% 12/01/25		01/01/2014	Pavdown		758	758	781	778	0	(21)	0	(21)		758	0	0	0	2	12/01/2025	1
31419L-ZH-9	FNMA Pool AE9743 MBS 3.500% 12/01/25		_02/01/2014	Paydown		220	220	227	226	0	(6)	0	(6)	0	220	0	0	0	1	_12/01/2025	1
31419L-ZH-9	FNMA Pool AE9743 MBS 3.500% 12/01/25		03/01/2014 .	Paydown		314	314	323		0	(9)	0	(9)		314	0	0	0	3	12/01/2025	1
31419M-CM-1	FNMA Pool AE9975 MBS 3.500% 12/01/25		01/01/2014	Paydown		2, 173	2, 173	2,245	2,234	0	(61)	0	(61)		2, 173	0	0	0	6	12/01/2025	1
31419M-CM-1	FNMA Pool AE9975 MBS 3.500% 12/01/25 FNMA Pool AE9975 MBS 3.500% 12/01/25		02/01/2014	Paydown		878 855		907 883	903 879	0	(25)	0	(25)	0 n	878 855	0 n	0 n	0 n	5 7	12/01/2025	1
31419M-CW-9	FNMA Pool AE9984 MBS 3.500% 05/01/26		01/01/2014	Paydown		30,811	30,811	32,381	32,209	0	(24)	0	(24)	0	30,811	0	0	0	90	05/01/2026	1
31419M-CW-9	FNMA Pool AE9984 MBS 3.500% 05/01/26		02/01/2014	Paydown		19,255	19,255	20,236	20 , 129	0	(874)	0	(874)	0	19, 255	0	0	0	112	05/01/2026	1
31419M-CW-9	FNMA Pool AE9984 MBS 3.500% 05/01/26		03/01/2014	Paydown		5,625	5,625	5,911	5,880	0	(255)		(255)		5,625	0	0	0	49	05/01/2026	1
31419M-CW-9	FNMA Pool AE9984 MBS 3.500% 05/01/26		03/05/2014 _	Nomura Securities		915,837	866,264	910,389	905,574	0	(92)	0	(92)		905,482	0	10,356	10,356	8,338	05/01/2026	1
31419M-CZ-2 31419M-CZ-2	FNMA Pool AE9987 MBS 3.500% 07/01/26 FNMA Pool AE9987 MBS 3.500% 07/01/26		01/01/2014 . 02/01/2014 .	Paydown		27,005 14,095	27,005 14,095	28,371	28,221	0	(1,216)	0	(1,216)		27,005 14,095	0 n	0	0 n	79 82	07/01/2026	1
31419M-CZ-2	FNMA Pool AE9987 MBS 3.500% 07/01/26		03/01/2014 .	Paydown		14,168	14, 168	14,884	14,730	0	(638)	0	(638)	0	14,168	0	0	0	124	07/01/2026	1
31419M-CZ-2	FNMA Pool AE9987 MBS 3.500% 07/01/26		03/05/2014 _	Nomura Securities		2,081,496	1,969,118	2,068,651	2,057,765	0	(174)	0	(174)	0	2,057,592	0	23,905	23,905	18,953	07/01/2026	1
	FL Brd Lottery Rev Bond Non Call 5.000%			L							,										<u> </u>
341507-F5-5	07/01/17		03/21/2014	Merrill Lynch		11,359,500	10,000,000	11,539,600	10,846,543	0	(52,799)	0	(52,799)	0	10,793,744	0	565,756	565,756	365,278	07/01/2017	1FE
452256-AW-0	IL St Unemployment Ins Rev Bond Cont Call 5.000% 12/15/18		03/20/2014	DEPFA First Albany		1,364,420	1,245,000	1,419,400	1,356,398	n	(10,096)	n	(10,096)	n	1,346,301	0	18,119	18, 119	17,119	12/15/2018	1FF
TOLLOU AII-U	IN Trans Auth Rev Bond Non Call Sink 5.500%		90/ 20/ 20 14	Joe 1 A 1 11 of Albany		1,004,420		, 710, 700	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		10,000)					0				10/2010	
455141-GJ-4	12/01/22		03/19/2014	Jefferys and Company		9,753,600	8,000,000	9,221,360	8,816,666	0	(17,229)	0	(17,229)	0	8,799,437	0	954, 163	954, 163	138,111	12/01/2022	1FE
	MASSACHUSETTS ST Rev Bond Cont Call 5.000%			l								_									l
575579-SP-3	07/01/24		03/19/2014 _			5,934,436	5, 170,000	5,708,094	5,466,011	0	(13,857)	0	(13,857)	0	5,452,154	0	482,282	482,282	188,849	07/01/2024	1FE
575850-4X-7	MA St HIth & Ed Rev Bond Non Call 6.250% 04/01/20		03/19/2014	National Financial Services Co		1,270,170	1,000,000	1,271,670	1, 164,019	n	(5,327)	n	(5,327)	n	1, 158, 692	0	111,478	111,478	30,035	04/01/2020	1FF
3/3000 4A-/	NC Mecklenburg Cnty Pub Rev Bond Cont Call							1,2/1,0/0	1, 104,013		(0,021)		(5,527)						,000,000		"
58401A-AZ-3	5.000% 03/01/22		03/20/2014 _	Raymond James & Assoc		6.634.232	5.795.000	6.369.111	6.132.055	0	(13,546)	0	(13,546)	0	6.118.509	0	515,723	515.723	164, 192	03/01/2022	1FE

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise	Disposed (	of During th	ne Current Quarte	r						
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
													Total Total							NAIC
												Current	Change in Forei							Desig-
												Year's	Book/ Excha					Bond		nation
									Prior Year		Current	Other Than		90	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying Boo		Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjus	, ,	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carry		(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eian	Disposal	of Purchaser	Stock		Dor Value	Cost	Value		,			J '					,	
ilication	MI St Grant Antic BDS Rev Bond Cont Call	eign	Date	Hutchinson Shockey &	Slock	eration	Par Value	Cost	value	(Decrease)	Accretion	nized	13) Valu	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
594610-T2-3			03/06/2014	Erly		7,667,070	6,795,000	7,548,158	7, 115, 458	0	(15,335)		(15,335)	07,100,124	0	566,947	566,947	174,405	09/15/2019 .	1FE
	MI St Bldg Auth Rev Bond Cont Call 5.000%			LI 19			0,795,000				(15,555)		(13,333)	0						" L
594614-6S-3	10/15/26		_03/19/2014	Pershing		2,110,444	1,900,000	1,925,650	1,920,392	0	(425)	0	(425)	0 1,919,967	0	190,477	190,477	41,958	10/15/2026 _	1FE
	Monroeville PA Auth UPMC Rev Bond Non Call			, and the second																
611530-AV-8	5.000% 02/15/19		03/20/2014	DEPFA First Albany		2,898,350	2,500,000	2,974,400	2,876,386	0	(15,740)	0	(15,740)	2,860,646	0	37,704	37,704	76,042	02/15/2019 .	1FE
	NEW JERSEY ST HL Rev Bond Non Call 4.000%										_					_	_			
64579F-C8-4	01/01/14		01/01/2014	Maturity		3,260,000	3,260,000	3,420,262	3,260,000	0	0	0	}	03,260,000	0	0	0	65,200	01/01/2014 .	1FE
646136-J8-5	NEW JERSEY ST TR Rev Bond Cont Call Sink 5.000% 06/15/42		03/19/2014	Merrill Lynch		3,631,145	3,500,000	4,034,765	3,982,864	n	(11,669)	0	(11,669)	03,971,196	0	(340,051)	(340,051)	48 , 125	06/15/2042 .	1FE
3040100 00-0	NM St Sev Tax Rev Bond Non Call 5.000%			morrill Lylloll								1		, 0, 0, 1, 190		(070,031)	(040,001)			
647310-P7-0			03/25/2014	Goldman Sachs		15,861,020	14,000,000	16,567,460	15,639,281	0	(108,709)	0	(108,709)	015,530,572	0	330,448	330,448	519, 167	07/01/2017 .	1FE
	NEW YORK CITY NY Rev Bond Non Call 5.000%																			
64971Q-6N-8			03/06/2014	Cantor Fitzgerald		2,907,725	2,500,000	2,935,850	2,889,394	0	(16,681)	0	(16,681)	2,872,713	0	35,012	35,012	45 , 139	05/01/2018 .	1FE
0.407.40 UE 0	NEW YORK CITY NY Rev Bond Non Call 5.000%		00/04/0044			4 040 050	4 005 000	4 500 004	4 504 500		(47.000)		(47.000)	4 547 040		205 200	205 200	05.070	44 (04 (0047	455
64971Q-U5-0			03/24/2014	Wachovia Bank		4,842,850	4,235,000	4,599,334	4,534,580	0	(17,368)	0	(17,368)	04,517,212	0	325,638	325,638	85,876	11/01/2017 .	1FE
64971S-DK-2	NEW YORK CITY NY Rev Bond Non Call 5.500% 01/01/14		01/01/2014	Maturity		4,000,000	4,000,000	4,229,200	4,000,000	0	0	0	0	4,000,000	0	0	0	110,000	01/01/2014 .	1FE
0407 TO DIX 2	NY NYC Wtr Fin Auth Rev Bond Cont Call		01/01/2014	maturity										,4,000,000					01/01/2014 .	"
64972F-4U-7	5.000% 06/15/44		03/12/2014	Wachovia Bank		10,450,100	10,000,000	10,698,300	10,558,793	0	(14,033)	0	(14,033)	010,544,760	0	(94,660)	(94,660)	127,778	06/15/2044 _	1FE
	NY St Hsg Fin Agy Rev Bond Non Call 4.790%																			
649870-DE-9			03/15/2014	Maturity		2,390,000	2,390,000	2,390,000	2,390,000	0	0	0	0	2,390,000	0	0	0	57 , 241	03/15/2014 .	1FE
0.40000 1110 0	NEW YORK ST DORM Rev Bond Cont Call 5.250%		04/40/0044			5 000 040	5 000 000	5 407 400	5 004 004		(0.000)		(0.000)	5 000 040				440 404	00/45/0004	455
649902-WC-3	02/15/24		01/16/2014	Tax Free Exchange		5,289,848	5,000,000	5,497,100	5,291,934	0	(2,086)	0	(2,086)	5,289,848	0	0	0	110 , 104	02/15/2024 .	1FE
64990E-MF-1	02/15/24		03/19/2014	Stifel Nicolaus & Co		5,821,273	4,995,000	5,284,558	0	0	(9,315)	0	(9,315)	05,275,243	0	546,030	546,030	159,528	02/15/2024 .	1FE
	NEW YORK ST THRU Rev Bond Non Call 5.000%			otiliei Micolaus a oo			, 330,000				(0,010)		(3,010)	,275,240				155,520		
650010-AD-3	05/01/19		03/06/2014	Stifel Nicolaus & Co		5,202,724	4,460,000	5,089,038	5,085,010	0	(21, 140)	0	(21, 140)	05,063,869	0	138,855	138,855	51,414	05/01/2019 .	1FE
	NEW YORK ST THRU Rev Bond Non Call 5.000%																			
650010-AD-3			03/19/2014	Goldman Sachs		2,064,670	1,770,000	2,019,641	2,018,042	0	(9,970)	0	(9,970)	2,008,071	0	56,598	56,598	23,600	05/01/2019 .	1FE
650010-AD-3	NEW YORK ST THRU Rev Bond Non Call 5.000%		03/20/2014	Fidelity Capital Markets		422.670	365.000	416.480	440, 450		(2.056)		(2.056)	. 0		8.576	8.576	4 007	05/04/0040	100
05000 TU-AD-3	05/01/19		03/20/2014			422,670	365,000	4 16 , 480	416, 150		(2,056)	0	(2,056)	414,094	0	8,5/6	8,5/6	4,867	05/01/2019 .	1FE
650010-AD-3			03/21/2014	Morgan Stanley		422,659	365,000	416,480	416 , 150	0	(2,056)	0	(2,056)	414,094	0	8.565	8,565	4,867	05/01/2019 .	1FE
22300010 110 0	NEW YORK ST THRU Rev Bond Cont Call 5.000%		2.50/ £1/ £014 11	morgan otamoy							(2,000)		(2,000)			,0,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2.20/01/2010	
650013-86-3	04/01/17		03/27/2014	Tax Free Exchange		10,667,137	10,000,000	10,951,700	10,772,009	0	(104,873)	0	(104,873)	010,667,137	0	0	0	244,444	04/01/2017 .	1FE
	NEW YORK ST THRU Rev Bond Cont Call 5.000%																			
650013-S8-9	04/01/18		03/27/2014	Tax Free Exchange		10, 153, 966	10,000,000	10,758,400	10, 176, 937		(22,972)	L	(22,972)	10 , 153 , 966	0	0	0	244,444	04/01/2018 .	1FE
650013-T2-1	NEW YORK ST THRU Rev Bond Cont Call 5.000% 04/01/19		.03/27/2014	Tax Free Exchange		4, 167, 978	4,110,000	4,437,033	4, 176, 574	_	(8,596)		(8.596)	4.167.978	_	^	^	100,467	04/01/2019 .	100
000013-12-1	NEW YORK ST THRU Rev Bond Non Call 5.500%		V3/21/2014	I AN FIEE EXCHANGE		4, 107,978	4,110,000				(8,59b)	· [	(0,აჟი)	4, 107,978	0	0	0	100,467	. 2019/10/40	
650013-T3-9		I	03/06/2014	Scott & Stringfellow		2,860,736	2,355,000	2,991,557	2,930,600	n	(16,716)	0	(16,716)	02,913,884	0	(53, 148)	(53, 148)	57,567	04/01/2020 .	1FE
	NY St Twy Auth Rev Bond Cont Call 5.000%										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
650028-VL-4	03/15/29		03/20/2014	Goldman Sachs		2,219,560	2,000,000	2, 167, 420	2, 160, 646	0	(3, 145)	0	(3, 145)	2, 157, 501	0	62,059	62,059	70,278	03/15/2029 .	1FE
050455 51	NC St Eastn Muni Pwr Agy Rev Bond Non Call		04/04/55	l			,	,		_	_					_			04 (04 :== :	
			01/01/2014	Maturity		1,750,000	1,750,000	1,929,900	1,750,000	0	(47,010)	0	(47.010)	1,750,000	0	100 454	100 454	48 , 125	01/01/2014 .	
677521-PL-4	OHIO ST GO Non Call 5.000% 09/15/18 Salt River AZ Rev Bond Cont Call 5.000%		03/20/2014	DEPFA First Albany		8, 155, 490	7,000,000	8,506,190	8,036,949		(47,913)	· [	(47,913)	7,989,036	0	166,454	166,454	183,750	09/15/2018 .	
79574C-AB-9	12/01/30	1	03/06/2014	Wachovia Bank		6.692.340	6,000,000	7, 144, 200	6,978,453	n	(20, 224)	0	(20,224)		0	(265,889)	(265,889)		12/01/2030 .	1FE
	Salt River AZ Rev Bond Non Call 5.000%					,,		, , 200	, ,		, , , , , , , , , , , , , , , , , , , ,									
79575D-TS-9	01/01/14		01/01/2014	Maturity		5,000,000	5,000,000	5,450,550	5,000,000	0	0	0		5,000,000	0	0	0	125,000	01/01/2014 .	1FE
	San Antonio TX Elec Gas Rev Bond Non Call			L								1		_						1.
796253-W3-2	5.250% 02/01/14		02/01/2014	Maturity		20,000	20,000	21,009	20,025	0	(25)	L0	(25)		0	0	0	525	02/01/2014 .	1
7000E2 W4 0	San Antonio TX Elec Gas Rev Bond Non Call 5.250% 02/01/14		02/01/2014	Maturity		1,980,000	1 000 000	2,079,882	1 000 400	_	(2,460)		(2,460)	1 1000 000	_	_	_	51,975	00/01/0014	100
796253-W4-0	San Antonio TX Util Rev Bond Non Call		02/01/2014	Maturity		1,980,000	1,980,000	2,079,882	1,982,460		(2,460)	ˈt	(2,400)	1,980,000	0	0	0	9/5, ا ق	02/01/2014 .	IFE
796311-00-9	5.000% 02/01/22	l	03/06/2014	Raymond James & Assoc		3.861.917	3.230.000	4.047.707	3.993.234	0	(16,608)	0	(16,608)	. 0 3.976.626	0	(114,709)	(114.709)	98.694	.02/01/2022	1FE

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	leemed or C	Otherwise [	Disposed o	of During tl	he Current Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
										11	12	13	_1415							
													Total Total							NAIC
												Current Year's	Change in Foreigr Book/ Exchange					Bond		Desig- nation
									Prior Year		Current	Other Than			Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjuste		Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying		(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
79730A-HG-6	San Diego CA Fin Auth Swr Rev Bond Cont Call 5.000% 05/15/20		02/10/2014	JP Morgan Chase		5,883,354	4,960,000	5,304,373	5, 163, 172	٥	(7,858)	٥	(7,858)	05, 155, 314	0	728,040	728,040		.05/15/2020	1FF
/ 9/30A-1IU-0	Sonoma Marin Area Rail CA Rev Bond Non Call		13/2014	Jr worgan onase			4,300,000	, ,004,070	, 103, 172 رو				(7,000)						03/ 13/ 2020	.    L
835588-AH-7	5.000% 03/01/22		03/06/2014 _	Goldman Sachs		2,406,600	2,000,000	2,431,480	2,365,358	0	(7,671)	0	(7,671)	02,357,687	0	48,913	48,913	52,778	_03/01/2022 _	1FE
835588-AS-3	Sonoma Marin Area Rail CA Rev Bond Non Call 5.000% 03/01/21		03/06/2014	CitiGroup		2,409,380	2,000,000	2,425,800	2,351,712	٥	(8,584)	٥	(8,584)	02,343,127	0	66,253	66,253	52,778	_03/01/2021 _	1FE
0000000 A0 0	SC Pub SVC Auth Rev Bond Cont Call 5.000%		90/00/2014	ortraroup		2,403,000	2,000,000	2,423,000	2,001,712		(0,304)		(0,304)	0				J2,770	90/01/2021	. " L
837147-G4-3	01/01/22		03/20/2014	Barclays Group Inc		5,364,800	5,000,000	5,327,400	5,085,567	0	(9,944)	0	(9,944)	05,075,623	0	289, 177	289, 177	183,333	_01/01/2022 _	1FE
845040-KB-9	S W TX HGR EDU A Rev Bond Cont Call 5.000% 10/01/38		03/20/2014	CitiGroup		5,891,215	5.500.000	5,933,070	0	n	(1,361)	n	(1,361)	05.931.709	0	(40,494)	(40,494)	132,917	. 10/01/2038	1FF
	Triborough Brdg Tunl Rev Bond Non Call Sink								y											
896029-YE-9	5.500% 01/01/17		01/02/2014	. Call 100.0000	.	30,000	30,000	33,527	30,982	0	(982)	0	(982)	030,000	0	0	0	830	_01/01/2017 _	1
896033-QG-5	Triborough Brdg Rev Bond Cont Call Sink 4.750% 01/01/24	L	03/13/2014	. Call 100.0000		1,330,000	1,330,000	1,230,676	1,256,005	n	73,995	0	73,995	01,330,000	0	n	0	44,223	01/01/2024	2FE
	UNIV OF MICHIGAN Rev Bond Non Call 5.000%																			
914455-MK-3	04/01/20UNIV OF MICHIGAN Rev Bond Non Call 5.000%		03/12/2014	Piper Jaffray		1,551,591	1,295,000	1,595,272	1,563,557	0	(8,645)	0	(8,645)	01,554,912	0	(3,321)	(3,321)	29,857	_04/01/2020 _	1FE
914455-ML-1	04/01/21		03/12/2014	Piper Jaffray		1.682.618	1,400,000	1.741.740	1.710.629	0	(8, 482)	0	(8,482)	01.702.148	0	(19.530)	(19.530)	32.278	.04/01/2021	1FE
	UNIV OF MICHIGAN Rev Bond Non Call 5.000%						, ,									,				
914455-MM-9	04/01/22 WV St Univ Rev Bond Non Call 5.000%		03/12/2014	Piper Jaffray		1,693,664	1,410,000	1,765,715	1,737,417	0	(7,715)	0	(7,715)	01,729,702	0	(36,038)	(36,038)	32,508	_04/01/2022 _	1FE
956704-XA-3	10/01/18		03/20/2014	Goldman Sachs		2,797,898	2,415,000	2,861,123	2,725,149	0	(13,988)	0	(13,988)	02,711,162	0	86,737		58,027	. 10/01/2018 .	1FE
	WISCONSIN ST TRA Rev Bond Cont Call 5.000%									_										
	07/01/28 Subtotal - Bonds - U.S. Special Reven		01/10/2014	CitiGroup		6,626,255 415,166,248	6,070,000 384,538,216	6, 154, 434 420, 518, 731	6, 113, 323 396, 462, 557	0	(1.668.466)	0	(465)	06,112,858 0 408.804.314	0	513,397 6,361,938	<u>5</u> 13,397 .	163,553 7,346,002	_07/01/2028 XXX	1FE
3199999.	ADS Waste Holdings, Inc. New Term Loan B	lues				413, 100, 240	304,330,210	420,310,731	390,402,337	U	(1,000,400)	U	(1,000,400)	0 400,004,314	0	0,301,930	0,301,930	7,340,002		
00100U-AD-4	4.250% 10/09/19		02/14/2014	Taxable Exchange		1,960,328	1,960,328	1,960,328	1,960,328	0	0	0		01,960,328	0	0	0	10,414	10/09/2019	4FE
00100U-AE-2	ADS Waste Holdings, Inc. New Term Loan 3,750% 10/09/19		03/31/2014	Call 100.0000		4,950	4.950	4,950	0	0	0	0	0	0 4.950	0	0	0	23	10/09/2019	4FF
	ADT Corp Note 25BP 4.875% 07/15/42		_03/21/2014 _	Morgan Stanley		2,214,810	2,700,000	2,671,187	2,671,619	0	(26)	0	(26)	02,671,593	0	(456,783)	(456,783)	91,772	_07/15/2042 _	
004040 411 5	AMC Entertainment, Inc. New Term Loan		00 (00 (0044	0:4:0		428.051	426.984	405.040	400,000		00		22	400.000		0.000	0.000	0.400	04/00/0000	٥٣٣
00164D-AM-5	3.500% 04/30/20AMC Entertainment, Inc. New Term Loan		02/20/2014	CitiGroup		428,051	426,984	425,916	426,000	0	22	0	22	0426,022	0	2,030	2,030	2,408	04/30/2020	. 3FE
00164D-AM-5	3.500% 04/30/20		03/31/2014	. Call 100.0000		1,434	1,434	1,430	1,431	0	3	0	3	01,434	0	0	0	13	_04/30/2020 _	3FE
00206R-BB-7	AT&T INC Corp Note Non Call 0.875% 02/13/15		03/17/2014	Goldman Sachs		1.505.550	1.500.000	1,510,365	1.504.733	0	(902)	^	(902)	01.503.830	0	1,720	1,720	7,911	02/13/2015	1FE
/DD=/	Access Midstream Prtnr Corp Note Call MW 50BP		11/2014	uoruman oachs		, , , , , ,	1,300,000		1,304,733		(802)		(304)				1,720		۱۵/۵۷۱۵ /عرد.	
00434N-AA-3	4.875% 05/15/23		03/19/2014 _	JP Morgan Chase		3,842,750	3,800,000	3,800,000	3,800,000	0	0	0	0	03,800,000	0	42,750	42,750	66,381	_05/15/2023 _	3FE
00485C-AL-1	Acosta, Inc. New Term Loan B 4.250% 03/02/18		01/31/2014	Call 100.0000		4.890	4,890	4,890	4,890	n	n	n		04.890	0	n	0	18	03/02/2018	4FF
	Acosta, Inc. New Term Loan B 4.250%					,										0				
00485C-AL-1	03/02/18		03/31/2014	Tax Free Exchange		414, 195	414, 195	414, 195	414, 195	0	0	0	0	0414, 195	0	0	0	4,920	_03/02/2018 _	4FE
00770S-AB-2	AdvancePierre Foods, Inc. Term Loan 5.750% 07/10/17		11/27/2013	Deutsche Bank		169.814	171.313	170.028	170,433	n	(749)	n	(749)	0169.684	n	129	129	2.479	.07/10/2017	4FE
	AdvancePierre Foods, Inc. Term Loan 5.750%					,		,			,							,		
00770S-AB-2	07/10/17AdvancePierre Foods. Inc. Term Loan 5.750%		12/02/2013	Deutsche Bank		170,028	171,313	170,028	170,433	0	(749)	0	(749)	0169,684	0	344	344	2,479	_07/10/2017 _	4FE
00770S-AB-2	AdvancePierre Foods, Inc. Term Loan 5.750% 07/10/17	l	12/03/2013	Deutsche Bank		680,094	686.964	681,812	683,437	0	(3,003)	0	(3.003)	0680.434	0	(340)	(340)	9.939	07/10/2017	4FE
	AdvancePierre Foods, Inc. Term Loan 5.750%						,						, , ,	,			,	,		
00770S-AB-2	07/10/17AdvancePierre Foods, Inc. Term Loan 5.750%		12/05/2013	Deutsche Bank		110,293	111,407	110,571	110,835	0	(487)	0	(487)	0110,348	0	(55)	(55)	1,612	07/10/2017	4FE
00770S-AB-2	07/10/17		12/06/2013	Credit Suisse		73,529	74,271	73,714	73,890	0	(325)	0	(325)	073,565	0	(36)	(36)	1,086	07/10/2017	4FE
	AdvancePierre Foods, Inc. Term Loan 5.750%	1																		
00770S-AB-2	07/10/17 AdvancePierre Foods, Inc. Term Loan 5.750%		12/16/2013	Credit Suisse		257,025	259,949	258,000	258,615	0	(1,141)	0	(1, 141)	0257,474	0	(449)	(449)	3,844	07/10/2017	4FE
00770S-AB-2			12/17/2013	Deutsche Bank		128,561	130 , 189	129,212	129,520	٥	(555)	٥	(555)	0128,965	0	(404)	(404)	1,959	.07/10/2017	4FE

### **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	nus anu Stot	k Sola, Rea	eemea or c	Jinerwise i	Disposed (	of During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch		ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in								Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign				Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange			Stock	Con-	Market
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain		tractual	In-
Ident-	5	For-	Disposal	Name	Shares of	Consid-	5	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on		Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
00770S-AB-2	AdvancePierre Foods, Inc. Term Loan 5.750% 07/10/17		01/01/2014	Deutsche Bank		(169,814)	(171,313)	(170,028)	(170,409)	0	0	0	0	0	(170,409)	0	595	595	0 0	07/10/2017	4FE
001103-AD-2	AdvancePierre Foods, Inc. Term Loan 5.750%		01/01/2014	Deutsche Dank		(109,014)	(1/1,313)	(170,020)	(170,409)	0			0		(170,409)					77 10/2017	41 L
00770S-AB-2	07/10/17		01/01/2014	Deutsche Bank		(170,028)	(171,313)	(170,028)	(170,432)	0	0	0	0	0	(170,432)	0	404	404	oo	7/10/2017	4FE
	AdvancePierre Foods, Inc. Term Loan 5.750%										_			_		_					
00770S-AB-2	07/10/17		01/01/2014	Deutsche Bank		(680,094)	(686,964)	(681,812)	(683,436)	0	0	0	0	0	(683,436)	0	3,342	3,342	٠ ۵ ا	07/10/2017	. 4FE
00770S-AB-2	07/10/17		01/01/2014	Deutsche Bank		(110,293)	(111,407)	(110,571)	(110,837)	0	0	0	0	0	(110,837)	0	544	544	0 0	07/10/2017	4FE
	AdvancePierre Foods, Inc. Term Loan 5.750%									[				[	,,				[		
00770S-AB-2	07/10/17		01/01/2014	Credit Suisse		(73,529)	(74,271)	(73,714)	(73,891)	0	0	0	0	0	(73,891)	0	363	363	00	7/10/2017	. 4FE
00770S-AB-2	AdvancePierre Foods, Inc. Term Loan 5.750% 07/10/17		01/01/2014	Credit Suisse		(257,025)	(259,949)	(258,000)	(258,629)	_	^	_		_	(258,629)	_	1,605	1,605	, ,	07/10/2017	4FE
UU11U0-AB-2	AdvancePierre Foods, Inc. Term Loan 5.750%		01/01/2014	oreart oursse		(201,020)	(209,949)	(200,000)	(208,029)	l	L	ļ	ļ <sup>0</sup>	ļ	(208,629)	u	1,005	1,000	ا الا	11/10/201/	4FE
00770S-AB-2	07/10/17		01/01/2014	Deutsche Bank		(128,561)	(130, 189)	(129, 212)	(129,528)	0	0	0	0	0	(129,528)	0	967	967	L	07/10/2017	4FE
	Affinion Group, Inc. Term Loan B 6.750%																				l
00828K-AF-2	10/10/16		03/31/2014	Call 100.0000		401	401	396	0	0	5	0	5	0	401	0	0	0	9  1	10/10/2016	. 4FE
01377B-AD-0	Alcatel-Lucent USA Inc. USD Term Loan C 4.500% 01/30/19		03/31/2014	Call 100.0000		617	617	614	0	0	3	0	3	0	617	0	0	0	3 (	01/30/2019	/FE
01449H-AD-1	Alere, Inc. Term Loan B 4.250% 06/30/17		12/31/2013	Call 100.0000		208	208	208	208	0	0	0	0	0	208	0	0	0			4FE
01449H-AD-1	Alere, Inc. Term Loan B 4.250% 06/30/17		12/31/2013	Call 100.0000		156	156	156	156	0	0	0	0	0	156	0	0	0		06/30/2017	4FE
	Alere, Inc. Incremental Term Loan 4.250%										_			_		_					
01449H-AF-6	06/30/17		12/31/2013	Call 100.0000		411	411	411	411	0	0	0	0	0	411	0	0	0	D  C	06/30/2017	. 4FE
01449H-AF-6	06/30/17		12/31/2013	Call 100.0000		308	308	308	308	0	0	0	0	0	308	0	0	0	0 0	06/30/2017	4FE
	Alere, Inc. Incremental Term Loan 4.250%																				
01449H-AF-6	06/30/17		03/31/2014	Call 100.0000		411	411	411	411	0	0	0	0	0	411	0	0	0	4 L.C	06/30/2017	. 4FE
01449H-AF-6	Alere, Inc. Incremental Term Loan 4.250% 06/30/17		03/31/2014	Call 100.0000		308	308	308	308	0	0	0	0	0	308	0	0	0	2 .	06/30/2017	/EE
0 1443H=AI =0	Alliance Laundry Systems LLC Refi Term Loan		93/31/2014	00.0000									0			0			٠	00/30/2017	41 L
D00000-00-0	4.250% 12/10/18		03/27/2014	Call 100.0000		71	71	71	0	0	0	0	0	0	71	0	0	0	0	12/10/2018	4FE
	Alliance Laundry Systems LLC Refi Term Loan																				
01862L-AM-0	4.250% 12/10/18		03/13/2014	Tax Free Exchange		1,268	1,268	1,268	0	0	0	0	0	0	1,268	0	0	0	1 1	12/10/2018	. 4FE
01881C-AH-8	11/01/20	1	03/31/2014	Call 100.0000		2,604	2,604	2,604	2,604	0	0	0	0	0	2,604	0	0	0	37	11/01/2020	3FE
	Alliant Techsystems Inc. Term Loan B 3.500%	,																			
01881C-AH-8	11/01/20		03/31/2014	Call 100.0000	-	1,563	1,563	1,563	1,563	0	0	0	0	0	1,563	0	0	0	221	11/01/2020	. 3FE
01950E-AJ-6	Allied Security Holdings, LLC First Lien Term Loan 5.250% 02/03/17		02/14/2014	Tavahla Evahanaa		3,000,589	2,985,661	2,970,697	2 075 070	_	(12,814)	_	(12,814)		2,962,457	0	38 . 132	38 , 132	19,593	02/02/2017	/EE
N IADOE-WO-P	Allison Transmission, Inc. New Term Loan B3		02/14/2014	Taxable Exchange	- }	3,000,589		2,9/0,09/	2,975,272	l		· [	(12,814)			0	36, 132	38, 132	1	02/03/2017	4FE
01973J-AH-2	3.750% 08/23/19		03/31/2014	Call 100.0000		112	112	111	0	0	1	0	1	0	112	0	0	0	1	08/23/2019	3FE
	Ally Auto Rec Tr ALLYA 2010-1 B ABS Prv Plc																				l
02005H-AE-3	3.290% 03/15/15Ally Auto Rec Tr ALLYA 2010-1 B ABS Prv Plc		01/15/2014	Paydown	<b> </b>	222,677	222,677	229,297	222,946	J0	(269)	· }0	(269)	0	222,677	0	0	0	611	03/15/2015	1FE
02005H-AE-3	3.290% 03/15/15		02/15/2014	Paydown		180,701	180,701	186,073	180,919	0	(218)	0	(218)	0	180,701	0	0	0	991	03/15/2015	1FE
	Ally Auto Rec Tr ALLYA 2011-5 A3 ABS 0.990%			,									(210)		100,701					,	
02005W-AC-4	11/15/15		01/15/2014	Paydown		35,095	35,095	35,088	35,093	0	2	0	2	0	35,095	0	0	0	291	11/15/2015	. 1FE
02005W-AC-4	Ally Auto Rec Tr ALLYA 2011-5 A3 ABS 0.990%		02/15/2014	Paudawa		32.800	32.800	32,793	32,798	_		_			32,800	_	_	_	54	11/15/2015	100
	Ally Auto Rec Tr ALLYA 2011-5 A3 ABS 0.990%		10/2014	Paydown		3∠,800 .	,۵۵۷,۵۵۷	32,193	2, /98	0	2	10	2	0	800, عد	0		0	34	11/15/2015	IFE
02005W-AC-4	11/15/15	]	03/15/2014	Paydown		29,118	29, 118	29,111	29, 116	0	2	0	2	0	29,118	0	0	0	72	11/15/2015	1FE
	ALLY AUTO RECEIV ALLYA 2012-1 A3 ABS 0.930%				1							1									
02005Y-AE-6	02/16/16		01/15/2014	Paydown		33,420				0	1	0	1	0		0	0	0	26	)2/16/2016	. 1FE
02005Y-AE-6	ALLY AUTO RECEIV ALLYA 2012-1 A3 ABS 0.930% 02/16/16		01/16/2014	Credit Suisse		304,828	304,092	304,048	304,081	n	(2)	n	(2)	n	304,079	n	749	749	291	02/16/2016	1FE
	Ally Auto Rec Tr ALLYA 2013-1 A2 ABS 0.460%					507,020				I	(2)	T	2)							, 10, 2010	
02006J-AA-6	10/15/15		01/15/2014	Paydown		673,838	673,838	673,819	673,826	0	11	0	11	0	673,838	0	0	0	2581	10/15/2015	. 1FE
00000111	Ally Auto Rec Tr ALLYA 2013-1 A2 ABS 0.460%		00 (45 (004 (	D 4		044.000	0.44 000	6.1. 6.5	244 242	_		_		_	244 25-	_		ا ـ		10 /45 /0045	455
02006J-AA-6	10/15/15		02/15/2014 _	Paydown		644,260	644,260	644,243	644,249	0		0	11	0	644,260	0	0	0	4941	10/15/2015	_ 1FE

## **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	mas and Sto	ск бою, кео	ieemea or C	tnerwise i	sposea ر	ט זכ During tr	ne Current C	Juarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Valu	ie	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's		Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	Ally Auto Rec Tr ALLYA 2013-1 A2 ABS 0.460%	5								(= =====,			,								(-)
02006J-AA-6	10/15/15		03/15/2014	Paydown		608,880	608,880	608,863	608,870	0	10	0	10	0	608,880	0	0	0	700	10/15/2015	. 1FE
	Ally Auto Rec Tr ALLYA 2013-1 A2 ABS 0.460%	5	00/10/0011			0 770 000	0 777 457	0 777 054						•	0 777 400		4 500	4 500	4 770	10 /15 /0015	455
02006J-AA-6	10/15/15		03/19/2014 _	Deutsche Bank		3,778,933	3,777,457	3,777,354	3,777,393	0	3/	0	3/	0	3,777,430	0	1,503	1,503	4,779	10/15/2015	. 1FE
02376C-AH-8	American Airlines, Inc. Exit Term Loan 3.750% 06/27/19		03/31/2014	Call 100.0000		1,517	1,517	1,517	0	0	0	0	0	0	1,517	0	0	0	13	06/27/2019	3FF
22020700 781 0	American Airlines, Inc. Exit Term Loan			100.0000	-		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,011							,011						GI E
	3.750% 06/27/19		03/31/2014 _	. Call 100.0000		1,770	1,770	1,770	0	0	0	0	0	0	1,770	0	0	0	6	06/27/2019	3FE
	ABC Supply Term Loan 3.500% 04/16/20		03/31/2014	. Call 100.0000	-	3,607	3,607	3,607	0	0	0	0		0	3,607	0	0	0	5	04/16/2020	4FE
	ABC Supply Term Loan 3.500% 04/16/20 ABC Supply Term Loan 3.500% 04/16/20		02/20/2014	Deutsche Bank		1,349,307 3,607	1,345,942 3,607	1,345,942 3,607	1,345,942 3,607	ō	0	0		0	1,345,942	0	3,365	3,365	9,945 27	04/16/2020 04/16/2020	4FE
	ABC Supply Term Loan 3.500% 04/16/20		03/1//2014 _	Tax Free Exchange Call 100.0000		3,607	3,382	3,382	3,382	0	u	0	n	 n l	3,382	 n	0 n	u	30	04/16/2020	4FE
	AMER HONDA FIN Corp Note Non Call Prv Pic		95/01/2014 _			, JOZ	, 0,002													/ 10/ 2020	
02666Q-M3-4	0.337% 11/13/14		01/14/2014 .	Wachovia Bank		4,404,840	4,400,000	4,400,000	4,400,000	0	0	0		0	4,400,000	0	4,840	4,840	2,696	11/13/2014	. 1FE
	Americredit Auto Rec Tr AMCAR 2012-3 A2 ABS		04 (00 (00 : :			440.000	440.000	440 55:	440.555	_	_	_			440.655	_	_			10 (00 (001-	455
03061U-AB-9	0.710% 12/08/15 Americredit Auto Rec Tr AMCAR 2012-3 A2 ABS		01/08/2014 .	Paydown		143,603	143,603	143,594	143,600	0	3	0	3	0	143,603	0	0	0	85	12/08/2015	. 1FE
03061U-AB-9	0.710% 12/08/15		01/08/2014	Paydown		25,624	25,624	25,654	25,629	n	(5)	n	(5)	n	25,624	n	n	n	15	12/08/2015	1FF
	Americredit Auto Rec Tr AMCAR 2012-3 A2 ABS							20,001													
03061U-AB-9	0.710% 12/08/15		02/08/2014 _	Paydown		155,674	155,674	155,663	155,670	0	4	0	4	0	155,674	0	0	0	184	12/08/2015	. 1FE
	Americredit Auto Rec Tr AMCAR 2012-3 A2 ABS									_				_			_				
03061U-AB-9	0.710% 12/08/15 Americredit Auto Rec Tr AMCAR 2012-3 A2 ABS		02/08/2014 .	Paydown		27,778	27,778	27,810	27,783	0	(5)	0	(5)	0	27,778	0	0	0	33	12/08/2015	. 1FE
03061U-AB-9	0.710% 12/08/15		03/08/2014 _	Paydown		151,806	151,806	151,796	151,802	0	4	0	4	0	151,806	0	0	0	269	12/08/2015	1FE
	Americredit Auto Rec Tr AMCAR 2012-3 A2 ABS																				
03061U-AB-9	0.710% 12/08/15		03/08/2014 .	Paydown		27,087	27,087	27,119	27,093	0	(5)	0	(5)	0	27 , 087	0	0	0	48	12/08/2015	. 1FE
03063X-AC-9	Americredit Auto Rec Tr AMCAR 2012-4 A2 ABS 0.490% 04/08/16		01/08/2014 .	Davidania		124,523	124,523	124,485	124,485	,	20	0	39	0	124,523	0	0	0	51	04/08/2016	100
000000	Americredit Auto Rec Tr AMCAR 2012-4 A2 ABS		01/00/2014 _	Paydown		124,323	124,020	124,400	124,400			0	ec		124, 323	0	0	0		04/06/2016	IFE
03063X-AC-9	0.490% 04/08/16		02/08/2014 .	Paydown		143,034	143,034	142,989	142,989	0	44	0	44	0	143,034	0	0	0	117	04/08/2016	1FE
	Americredit Auto Rec Tr AMCAR 2012-4 A2 ABS																				
03063X-AC-9	0.490% 04/08/16		03/08/2014 _	Paydown		138,921	138,921	138,878	138,878	0	43	0	43	0	138,921	0	0	0	170	04/08/2016	. 1FE
03064F-AT-0	Americredit Auto Rec Tr AMCAR 2010-4 C ABS 2.760% 05/09/16		02/08/2014 .	Paydown		114,597	114,597	117,050	115,017	0	(420)	0	(420)	0	114,597	0	0	0	527	05/09/2016	1FE
J000-H A1-0	Americredit Auto Rec Tr AMCAR 2010-4 C ABS						114,551		115,017		420)		(720)							01 02 100 100	"
03064F-AT-0	2.760% 05/09/16		03/08/2014 .	Paydown		252,721	252,721	258 , 131	253,646	0	(926)	0	(926)	0	252,721	0	0	0	1,744	05/09/2016	. 1FE
000010 10 -	Americredit Auto Rec Tr AMCAR 2010-B A3 ABS		04 (00 (004 :			04 046	21 215	24 455	01.04	_		_	.00:		21 21-	_	_			44 (00 (0047	455
03064G-AC-5	2.490% 11/06/17 Americredit Auto Rec Tr AMCAR 2010-B A3 ABS		01/06/2014 .	Paydown		21,242	21,242	21,452	21,341	l0	(99)	0	(99)	0	21,242	0	0	0	44	11/06/2017	. 1FE
03064G-AC-5	2.490% 11/06/17		02/06/2014	Paydown		22,275	22,275	22,496	22,380	0	(104)	0	(104)	0	22,275	0	0		92	11/06/2017	1FE
	Americredit Auto Rec Tr AMCAR 2010-B A3 ABS			,				•													
03064G-AC-5	2.490% 11/06/17		03/06/2014 .	Paydown		22,288	22,288	22,508	22,392	0	(104)	0	(104)	0	22,288	0	0	0	139	11/06/2017	. 1FE
03064J-AB-1	Americredit Auto Rec Tr AMCAR 2013-2 A2 ABS 0.530% 11/08/16		01/08/2014 .	Paydown		242,627	242,627	242,621	242,623	^		0	4	n	242,627	0	۸	0	107	11/08/2016	1FE
U-U-U-MD- I	Americredit Auto Rec Tr AMCAR 2013-2 A2 ABS		01/00/2014	i ayuumii			242,021	242,021	242,023		4	0		u	242,021		0		107	11/00/2010	" L
03064J-AB-1	0.530% 11/08/16		02/08/2014 .	Paydown		269,909	269,909	269,902	269,904	0	4	0	4	0	269,909	0	٥	0	238	11/08/2016	. 1FE
	Americredit Auto Rec Tr AMCAR 2013-2 A2 ABS			L .							_					_	_				l
03064J-AB-1	0.530% 11/08/16 Americredit Auto Rec Tr AMCAR 2013-2 A2 ABS		03/08/2014 _	Paydown		287, 143	287, 143	287 , 136	287 , 139	0	5	0	5	0	287 , 143	0	0	0	380	11/08/2016	1rt
03064J-AB-1	0.530% 11/08/16		03/19/2014 _	RBS Securities		2,532,614	2,532,120	2,532,059	2,532,080	0	8	0	8	0	2,532,088	0	526	526	3,952	. 11/08/2016	1FE
	Americredit Auto Rec Tr AMCAR 2011-3 A3 ABS					2,002,014	£,002,.20	2,002,000					[		2,002,000				, JOE		
03064P-AC-5	1.170% 01/08/16		01/08/2014 .	Paydown		109,985	109,985	109,971	109,981	0	4	0	4	0	109,985	0	0	0	107	01/08/2016	. 1FE
000040 40 5	Americredit Auto Rec Tr AMCAR 2011-3 A3 ABS		04/00/0044			F0 700	F0 700	F0 000	FO 704	_	_	_		_	F0 700		_			04 (00 (0040	455
03064P-AC-5	1.170% 01/08/16 Americredit Auto Rec Tr AMCAR 2011-3 A3 ABS		01/08/2014 .	Paydown		59,706	59,706	59,698	59,704	0	2	l0	2	0	59,706	0	0	0	58	01/08/2016	. 1FE
03064P-AC-5	1.170% 01/08/16	l	02/08/2014 .	Paydown		118, 148	118, 148	118, 133	118, 143	0	4	0	4	0	118 , 148	0	0	0	230	01/08/2016	1FE
	Americredit Auto Rec Tr AMCAR 2011-3 A3 ABS			,				•													
03064P-AC-5	1.170% 01/08/16		_02/08/2014 _	Paydown		64, 137	64, 137	64, 129	64, 135	0	2	0	2	0	64 , 137	0	0	0	125	01/08/2016	. 1FE

### **SCHEDULE D - PART 4**

					SHOW All LO	ng-renn bo	mus and Sto	ck Sola, Rec	reemed or c	Jinerwise	Disposea (	of During ti	he Current Qι	uarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Value	!	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current		Foreign							Desig-
												Year's		xchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted Ch	hange in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP		1_			Number of				Adjusted	Valuation	(Amor-	Impairment		Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-	<b>B</b> :	For-	Disposal	Name	Shares of	Consid-	5	Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
03064P-AC-5	Americredit Auto Rec Tr AMCAR 2011-3 A3 ABS 1.170% 01/08/16		03/08/2014	Paydown		116,852	116,852	116,837	116,848	0		0	4	0	116,852	0	0	0	342	01/08/2016 _	1FE
000004i A0 3	Americredit Auto Rec Tr AMCAR 2011-3 A3 ABS		907 007 20 14	Taydomii		110,002	110,002	110,007	110,040						110,032					01/00/2010 _	. "
03064P-AC-5	1.170% 01/08/16		03/08/2014	Paydown		63,434	63,434	63,426	63,432	0	2	0	2	0	63,434	0	0	0	186	_01/08/2016 _	1FE
0000411 4B 0	Americredit Auto Rec Tr AMCAR 2012-1 A2 ABS		04/00/0044			444 700	444 700	445.054	444.740		(04)		(04)		444 700				440	10 (00 (00 15	455
03064U-AB-6	0.910% 10/08/15 Americredit Auto Rec Tr AMCAR 2012-1 A3 ABS		01/08/2014	Paydown		144,728	144,728	145,051	144,749	0	(21)	0	(21)		144,728	0	0	0	110	10/08/2015	1FE
03064U-AC-4	1.230% 09/08/16		_01/08/2014 _	Paydown		52,372	52,372	52,366	52,369	0	3	0	3	0	52,372	0	0	0	54	_09/08/2016 _	1FE
	Americredit Auto Rec Tr AMCAR 2012-1 A3 ABS	1																			
03064U-AC-4	1.230% 09/08/16		02/08/2014	Paydown		136,771	136,771	136,757	136,765	0	7	0	7	0	136,771	0	0	0	280	09/08/2016 _	1FE
03064U-AC-4	Americredit Auto Rec Tr AMCAR 2012-1 A3 ABS 1.230% 09/08/16		03/08/2014	Paydown		123,592	123,592	123,579	123,586	n	6	n	6	0	123,592	n	n	n	380	_09/08/2016 _	1FE
1	Ameriforge Group, Inc. 1st Lien Term Loan			.,				,		[			[		.20,002						1
0-00-00000	5.000% 12/19/19		03/31/2014	. Call 100.0000		500	500	498	0	0	3	0	3	0	500	0	0	0	4	12/19/2019	4FE
03074E-AF-1	Ameriforge Group, Inc. 1st Lien Term Loan 5.000% 12/19/19		01/27/2014	Tax Free Exchange		498	500	498	0		^	_		0	498	۸	٥	0		12/19/2019 _	/EE
03074E-AF-1	ANHEUSER-BUSCH Corp Note MW 30BP PPut		1/2//2014	. Tax Free Exchange		490	300	490			0		<u>-</u>		490	0	0		υ	12/ 19/2019	. 455
03523T-AM-0	4. 125% 01/15/15		01/15/2014	Barclays Group Inc		2,071,920	2,000,000	2,116,316	2,073,553	0	(3,858)	0	(3,858)	0	2,069,696	0	2,224	2,224	42,625	01/15/2015	1FE
	ANHEUSER-BUSCH Corp Note MW 7.750% 01/15/19													_		_					
03523T-BE-7	ANUELICED DUCCH Corp. Note, MW 7, 7500, 01/15/10		01/06/2014	Sterne Agee and Leach		375,753	300,000	374,436	370,741	0	(284)	0	(284)	0	370,457	0	5,296	5,296	11,238	01/15/2019 _	. 1FE
03523T-BE-7	ANHEUSER-BUSCH Corp Note MW 7.750% 01/15/19		01/06/2014	Sterne Agee and Leach			700,000	874,309	865,652	0	(666)	0	(666)	0	864,986	0	11,246	11,246	26,221	01/15/2019	1FE
	ANHEUSER-BUSCH Corp Note MW 7.750% 01/15/19														•		,	,			
03523T-BE-7			01/07/2014	Bear Stearns Sec		375,537	300,000	374,757	371,044	0	(321)	0	(321)	0	370,723	0	4,814	4,814	11,302	01/15/2019 _	1FE
03523T-BE-7	ANHEUSER-BUSCH Corp Note MW 7.750% 01/15/19		01/21/2014	Sterne Agee and Leach		625,345	500.000	624,595	618.406	0	(1, 383)		(1,383)	0	617.023	0	8,322	8,322	20,344	01/15/2019	100
000201-bL-7	ANHEUSER-BUSCH Corp Note MW 7.750% 01/15/19		1/2//2014	. Sterne Agee and Leach				024,393	010,400		(1,303)	1	(1,000)		017,023				20,344	13/2013	. 11 L
03523T-BE-7			03/04/2014	JP Morgan Chase		877,919	700,000	874,433	865,769	0	(5,530)	0	(5,530)	0	860,239	0	17,680	17,680	34,961	01/15/2019 _	1FE
ODEOOT DN 7	ANHEUSER-BUSCH Corp Note MW 12.5BP 1.375% 07/15/17		00/07/0014	00 0 0		1 514 000	1 510 000	1 505 051	1 500 000	0	166		100	0	1 507 055	0	7 007	7 007	10.000	07/45/0047	100
03523T-BN-7	ANHEUSER-BUSCH Corp Note MW 15BP 2.625%		03/07/2014	. SG Cowen and Company		1,514,862	1,510,000	1,505,651	1,506,889		100		166		1,507,055		7,807	7,807	13,669	07/15/2017	1FE
035242-AA-4	01/17/23		03/17/2014	Sun Trust Bank		4,700,350	5,000,000	4,692,750	4,706,744	0	6,031	0	6,031	0	4,712,775	0	(12,425)	(12,425)		01/17/2023 _	1FE
	APPALACHIAN PWR Corp Note MW 30BP 3.400%																				
037735-CQ-8	05/24/15 Applied Systems, Inc. New 1st Lien Term Loan		03/17/2014	Goldman Sachs		2,448,221	2,375,000	2,368,516	2,373,018	0	273	0	273	0	2,373,292	0	74,930	74,930	26,019	05/24/2015	. 2FE
03827F-AR-2	4.250% 01/25/21		03/31/2014	Call 100.0000		925	925	923	0	0	2	0	2	0	.925	0	0	0	12	01/25/2021	4FE
	Archer Daniels Corp Note FAS 133 PPut																	-			
039483-AW-2	0.875% 02/15/14 Archer Daniels Corp Note FAS 133 PPut		02/15/2014	Maturity		975,000	975,000	928,450	973,995	J0	1,005	0	1,005	0	975,000	0	0	0	4,266	02/15/2014	1FE
039483-AW-2	0.875% 02/15/14	l	02/15/2014	Maturity		975,000	975,000	928,450	973,995	n	1,005	n	1,005	0	975,000	0	0	n	4,266	02/15/2014 _	IFE.
	Ardagh Holdings USA Inc. USD Term Loan B			,							.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				•						
03968M-AB-1	4.250% 12/17/19		03/31/2014	Call 100.0000		225	225	224	0	0	1	0	ļ1 ļ	0	225	0	٥	0	1	12/17/2019	4FE
03979V-AK-8	Ardent Medical Services, Inc. Term Loan 6.750% 07/02/18		10/28/2013	Bank of America Sec		316,391	314,036	310,896	309,708	n	(278)		(278)	0	309,429	n	6,962	6,962	63	07/02/2018	4FE
	Ardent Medical Services, Inc. Term Loan			01 /11101104 000							(210)										
03979V-AK-8	6.750% 07/02/18		11/15/2013	Bank of America Sec		99 , 125	98,755	97,767	97,394	0	(88)	0	(88)	0	97,306	0	1,819	1,819	20	07/02/2018	4FE
03979V-AK-8	Ardent Medical Services, Inc. Term Loan 6.750% 07/02/18		11/10/2012	Bank of America Sec		53.037	52,905	52,376		_	(47)	_	(47)	0	52.129	^	908	908	11	07/02/2010	AEE
N9-181-NP-NP-8	Ardent Medical Services, Inc. Term Loan		11/19/2013	Dank OI Allerited 5ec				22,3/6			(47)	10	(47)			0	908	908	!!	07/02/2018 _	- HFC
03979V-AK-8	6.750% 07/02/18		11/20/2013	Bank of America Sec		328,426	329,249	325,957	324,711	0	(292)	0	(292)	0	324,419	0	4,007	4,007	66	_07/02/2018 _	4FE
	Ardent Medical Services, Inc. Term Loan		44 (00 : ::			,								_	4					07.000	455
03979V-AK-8	6.750% 07/02/18 Ardent Medical Services, Inc. Term Loan		11/20/2013	Bank of America Sec		167,550	167,969	166,290	165,654	0	( 149)	· }0	(149)	0	165,505	0	2,044	2,044	34	07/02/2018	4FE
03979V-AK-8	6.750% 07/02/18		12/31/2013	Call 100.0000		2,432	2,432	2,407	2,398	0	34	0	34	0	2,432	0	0	0	0	_07/02/2018 _	4FE
	Ardent Medical Services, Inc. Term Loan																				
03979V-AK-8	6.750% 07/02/18		01/01/2014	Bank of America Sec		(316,391)	(314,036)	(310,896)	(309,595)	0	0	0	0	0	(309,595)	0	(6,796)	(6,796)	Ω	07/02/2018 _	4FE
03979V-AK-R	Ardent Medical Services, Inc. Term Loan 6.750% 07/02/18		01/01/2014	Bank of America Sec		(99, 125)	(98,755)	(97,767)	(97,403)	n	n	n	0	0	(97,403)	0	(1,722)	(1,722)	n	_07/02/2018 _	4FE
			p			(00, 120)	(00,.00)		(5. , .50)		r						······	/ · · · · · · · /		,,	.,

## **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	nas ana Stoc	ck Sola, Red	leemed or c	Jinerwise	Disposea (	of During ti	he Current Qua	arter						
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13		15						
														otal						NAIC
												Current		reign						Desig-
											_	Year's		hange Book/				Bond	<u> </u>	nation
									Prior Year		Current	Other Than	1 -	ange in Adjusted	Foreign	l		Interest/	Stated	or
011010									Book/	Unrealized		Temporary		Book Carrying	Exchange			Stock	Con-	Market
CUSIP			Diamanal	NI	Number of	0		A -41	Adjusted	Valuation	(Amor-	Impairment		justed Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-	Description	For-	Disposal	Name	Shares of	Consid-	Den Velve	Actual	Carrying	Increase/	tization)/	Recog-		rrying Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) V	alue Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
03979V-AK-8	Ardent Medical Services, Inc. Term Loan 6.750% 07/02/18		01/01/2014	Bank of America Sec		(53,037)	(52,905)	(52,376)	(52, 169)	0	0	0	0	0 (52,1	(9)	(868)	(868)	0	07/02/2018 .	4FE
	Ardent Medical Services, Inc. Term Loan					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(,,								, , , , , , , , , , , , , , , , , , , ,					
03979V-AK-8	6.750% 07/02/18		01/01/2014 _	Bank of America Sec		(328,426)	(329,249)	(325,957)	(324,761)	0	0	0	0	0 (324,70	0	(3,665)	(3,665)	0	07/02/2018 .	4FE
03979V-AK-8	Ardent Medical Services, Inc. Term Loan 6.750% 07/02/18		04/04/0044	Bank of America Sec		(167,550)	(167,969)	(166,290)	(165,680)	0	0			0(165,6	10)	(1,870)	(1,870)	0	07/02/2018 .	455
U39/9V-AN-0	Ardent Medical Services, Inc. Term Loan		01/01/2014	. Dank of America Sec		(167,330)	(107,909)	(100,290)	(100,000)					(103,0		(1,070)	(1,070)		01/02/2010 _	4ΓΕ
03979V-AK-8	6.750% 07/02/18		01/01/2014	Call 100.0000		(2,432)	(2,432)	(2,407)	(2,432)	0	0	0	0	0 (2,4	32)0	0	0	0	07/02/2018 .	4FE
0.40401/ 1/: 5	Asurion LLC New Term Loan B2 4.250%		00 (04 (00::	400 000			l	0.000		_		1 .				1	.		07/00/0055	455
04649V-AH-3	07/08/20 Atlantic Aviation FBO Inc. Term Loan B		03/31/2014	. Call 100.0000		7, 143	7, 143	6,893	6,905	0	237	l0	237		is  0	0	0	102	07/08/2020 .	4FE
04822D-AB-5	3.250% 06/01/20	l	03/31/2014	Call 100.0000		2,819	2,819	2,790	2,788	0	31	0	31	0 2,8	90	0	0	26	_06/01/2020 _	3FE
	Atlantic Aviation FBO Inc. Term Loan B																			
04822D-AB-5	3.250% 06/01/20		03/31/2014	. Call 100.0000		1,233	1,233	1,221	1,220	0	13	0	13		0	0	0	11	06/01/2020 .	3FE
05332N-AJ-6	Autotrader.com, Inc. New Term Loan B 4.000% 12/15/16		03/28/2014	Call 100.0000		642,893	642,893	642,893	642,893	n	n	n	n	0642,8	13	n	n	6,215	12/15/2016 _	3FF
00002N A0 0	Avis Budget Car Rental, LLC New Term Loan B		90/20/2014	100.0000			042,000		042,000						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				12/ 13/ 2010 _	or L
05377J-AL-6	3.000% 03/15/19		03/31/2014	. Call 100.0000		7,871	7,871	7,871	7,871	0	0	0	0		'10	0	0	59	03/15/2019 .	3FE
05077   41 0	Avis Budget Car Rental, LLC New Term Loan B		00/04/0044	0 11 400 0000		4 045	4 045	4 045	4 045	0							0		00 (45 (0040	055
05377J-AL-6	3.000% 03/15/19		03/31/2014	. Call 100.0000		1,015	1,015	1,015	1,015	0	0	0	0	0	150	0	0	8	03/15/2019 _	3FE
054303-AX-0	03/15/20		01/15/2014	Goldman Sachs			335,000	337,653	337,387	0	(19)	0	(19)	0337,3	80	(1, 142)	(1,142)	5,394	03/15/2020 .	2FE
	AVON PRODUCTS Corp Note MW 50BP 4.600%						•											·		
054303-AX-0	03/15/20 AVON PRODUCTS Corp Note MW 50BP 4.600%		01/17/2014	Morgan Stanley		335, 174	335,000	343,338	342,500	0	(64)	0	(64)	0342,4	0	(7,261)	(7,261)	5,479	03/15/2020 _	2FE
054303-AX-0	03/15/20 4:000%		02/04/2014	Morgan Stanley		271,215	270.000	276,790	276, 107	0	(88)	0	(88)	0276,0	19 0	(4,804)	(4,804)	4,899	03/15/2020 _	2FF
22304000 757 0	AVON PRODUCTS Corp Note MW 50BP 4.600%			morgan oranio,	-									·		(4,004)	(4,004)			
054303-AX-0	03/15/20		02/04/2014	Morgan Stanley		964,320	960,000	973,012	971,705	0	(169)	0	(169)	0971,5	0	(7,216)	(7,216)	17,419	03/15/2020 _	2FE
054303-AX-0	AVON PRODUCTS Corp Note MW 50BP 4.600% 03/15/20		02/06/2014	Morgan Stanley		560,980	560,000	575,366	573,823	0	(221)		(221)		12 0	(12,622)	(12,622)	10,447	03/15/2020 .	occ.
	AVON PRODUCTS Corp Note MW 50BP 4.600%			morgan stanley							(221)	1	(221)			(12,022)	(12,022)			21 L
054303-AX-0	03/15/20		02/06/2014	Morgan Stanley		1,973,448	1,970,000	2,021,723	2,016,526	0	(744)	0	(744)	02,015,7	320	(42,334)	(42,334)	36,751	03/15/2020 _	2FE
055000 00 0	BANK OF AMERICA BACCT 2014-A1 A ABS 0.535%		00/10/0011			5 400 000	5 405 000	5 405 000						5 405 0		7 000	7 000	0.000	00/45/0004	
05522R-CQ-9	06/15/21 Bank of America BAMLL 2011-07C1A3A CMBS		03/ 19/2014	Credit Suisse		5,492,928	5,485,000	5,485,000			0		U	5,485,0		7,928	7,928	3,202	06/15/2021 .	1FE
055236-AA-1	PrvPIc 5.383% 11/15/16		02/01/2014	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	. 11/15/2016 .	1FE
	Bank of America BANLL 2011-07C1A3A CMBS			L .														,		
055236-AA-1	PrvPlc 5.383% 11/15/16 Bank of America BACM 2003-7 A2 CMO 4.750%		03/01/2014	Paydown		106,709	106,709	115,687	110,377	J0	(3,668)	·}0	(3,668)		0	}0		1,436	11/15/2016 .	1FE
05948X-SR-3	09/25/18		01/01/2014	Paydown		16, 126	16,126	15,709	15,961	0	165	0	165	016,1:	26	0	0	64	09/25/2018 .	1FM
	Bank of America BACM 2003-7 A2 CMO 4.750%			1																
05948X-SR-3	09/25/18		02/01/2014	Paydown		17,417	17,417	16,966	17,238	0	179	0	179		7  0	0	0	138	09/25/2018 .	1FM
05948X-SR-3	Bank of America BACM 2003-7 A2 CMO 4.750% 09/25/18		03/01/2014	Paydown		20,297	20,297	19,773	20,089	n	208	n	208	0 20,2	7 0	n	n	241	09/25/2018 .	1FM
	Bank of America BACM 2007-3 A2 CMBS 5.619%																			
059512-AB-9	06/10/49		01/01/2014	Paydown		41,687	41,687	43,250	41,690	0	(3)	0	(3)		70	0	0	195	06/10/2049 .	1FM
059512-AQ-6	Bank of America BACM 2007-3 A2FL CMBS Prv Plc 0.324% 06/10/49		01/10/2014	Paydown		41,687	41,687	40 , 124	41,630		57	_	57	041,6	17	_	_	12	06/10/2049 .	1EM
UU9U 12-AU-0	BANK OF AMER CRP Corp Note Non Call 4.500%		01/10/2014	rayuvwii		41,08/			41,030		/د		וני	41,0				12	. 2049 /10 /1049 .	
06051G-EB-1	04/01/15		03/19/2014 _	Merrill Lynch		2,954,589	2,845,000	3,005,970	2,899,132	0	(9,607)	0	(9,607)	0 2,889,5	250	65,065	65,065	61,523	_04/01/2015 _	1FE
000540 55 5	BANK OF AMER CRP Corp Note Non Call 2.000%		00.107.100			4 000 4	4 000 05-	4 000 4==	4 000 :-:	_		_	(7)					40.555	04 (44 (00 :=	455
06051G-ET-2	01/11/18Bank of America Auto Tr BAAT 2012-1 A3 ABS		03/07/2014	Wachovia Bank		1,000,170	1,000,000	1,000,170	1,000,154	0	(7)	·  0	(7)	1,000,1	0	23	23	13,389	01/11/2018 .	1FE
06052Y-AC-3	0.780% 06/15/16		01/15/2014 _	Paydown		66,035	66,035	66,032	66,033	0	1	0	1	066,0	350	0	0	43	_06/15/2016 _	1FE
	Bank of America Auto Tr BAAT 2012-1 A3 ABS			,																
06052Y-AC-3	0.780% 06/15/16		01/16/2014	Credit Suisse	-	711,715	710,161	710 , 136	710 , 147	0	0	0	0	710,1	70	1,568	1,568	569	06/15/2016 .	1FE
06406H-BT-5	BANK OF NY MELLO Corp Note Non Call 1.500% 01/31/14		01/31/2014	Maturity		940,000	940,000	938,628	939,962	n	38	n	38	0940,0	0 0	n	n	7,050	_01/31/2014 _	1FE
ע־ום ווטטדטע	V I / V I / T		۱۱۷۱۱/۲۷۱۹	matarity		0,000 ب√تو				U	0لا	L0	0لا	340,0	·	U	0		ַ 11טווטווע	

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term B	onds and Stoc	ck Sold, Red	eemed or C	Otherwise I	Disposed o	of During th	ne Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
													Total Total							NAIC
												Current	Change in Foreign							Desig-
												Year's	Book/ Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted Change in	n Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	Bass Pro Group, LLC New Term Loan 3.750%																			
,07014Q-AF-8	11/20/19		03/24/2014	Tax Free Exchange		6,450	6,485	6,469	6,450	0	(1)	0	(1)	6,450	0	0	0	61	_11/20/2019 _	4FE
07014Q-AF-8	Bass Pro Group, LLC New Term Loan 3.750% 11/20/19		03/24/2014	Tax Free Exchange		4,856	4,865	4,859	0	0	(3)	0	(3)	4,856	0	0	0	39	_11/20/2019 _	4FE
0/0/14Q AI 0	BRANCH BKG & TR Corp Note Call 1.450%		90/24/2014	Tax Tree Exchange			7,000				(0)			7,000					11/20/2010	
07330N-AC-9	10/03/16		03/10/2014	Goldman Sachs		2,530,600	2,500,000	2,499,100	2,499,190	0	62	0	62	2,499,253	0	31,347	31,347	18,528	. 10/03/2016	1FE
	BEAR STEARNS COM BSCMS 2004 PWR3 A4 CMBS																			
07383F-YH-5	4.715% 02/11/41	-	01/01/2014	Paydown	<b></b>	272,302	272,302	279,939	271,950	}0	352	0	3520	272,302	0	0	0	1,070	_02/11/2041 _	1FM
07383F-YH-5	BEAR STEARNS COM BSCMS 2004 PWR3 A4 CMBS 4.715% 02/11/41		02/01/2014	Paydown		240,438	240,438	247 , 181	240 , 127	n	311	n	311	240 , 438	n	n	n	1,889	.02/11/2041	1FM
	Bear Stearns BSCMS 2006-T24 A4 CMBS 5.537%			,			270,700		270, 121					270,700				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
07388N-AE-6	10/12/41		01/01/2014	Paydown		675	675	746	700	0	(25)	0	(25)	675	0	0	0	3	_10/12/2041 _	1FM
0700011 17 -	Bear Stearns BSCMS 2006-T24 A4 CMBS 5.537%		04/04/004:	l			0	4.0		_		_	(00)		_	_	_	_	10 (10 (00 ( )	4511
07388N-AE-6	10/12/41		01/01/2014	Paydown		915	915	1,010	949	0	(34)	0	(34)	915	0	0	0	4	10/12/2041	1FM
07388N-AE-6	10/12/41 5.557/6		02/01/2014	Paydown		389	389	429	403	0	(14)	0	(14)	389	0	0	0	4	_10/12/2041 _	1FM
2.37 00011 712 0	Bear Stearns BSCMS 2006-T24 A4 CMBS 5.537%																			
07388N-AE-6	10/12/41		02/01/2014	Paydown		526	526	581	546	0	(19)	0	(19)	526	0	0	0	5	10/12/2041	1FM
070001 15 0	Bear Stearns BSCMS 2006-T24 A4 CMBS 5.537%		00/04/0044			0.050	0.050	0.400	0.000		(00)		(00)	0.050					10 (10 (00 11	4511
07388N-AE-6	10/12/41 Bear Stearns BSCMS 2006-T24 A4 CMBS 5.537%		03/01/2014	Paydown		2,252	2,252	2,488	2,336	0	(83)	0	(83)	2,252	0	0	0	32	10/12/2041	1FM
07388N-AE-6	10/12/41 5.557/6		03/01/2014	Paydown		3,052	3,052	3,370	3, 165	0	(113)	0	(113)	3,052	0	0	0	43	10/12/2041	1FM
	Bear Stearns BSCMS 2006-PW14 A4 CMBS 5.201%	6					·				,			, , , ,						
07388P-AE-1	12/11/38		03/19/2014	Credit Suisse		3,289,052	3,001,452	3,238,873	3, 127, 914	0	(39,887)	0	(39,887)	3,088,027	0	201,025	201,025	49,000	_12/11/2038 _	1FM
070001/ 45 0	Bear Stearns BSCMS 2007-PW16 A4 CMBS 5.716%	6	40 /44 /0040			8,541,404	7 575 000	0 004 550	7 050 540	0	(750)		(750)	7 050 700	0	500 044	500 044	40,000	00/44/0040	451
07388Y-AE-2	06/11/40 Bear Stearns BSCMS 2007-PW16 A4 CMBS 5.716%		12/11/2013	Merrill Lynch		8,541,404	7,575,000	8,234,558	7,953,513		(753)	0	(753)	7,952,760	0	588,644	588,644	18,009	06/11/2040	IFM
07388Y-AE-2	06/11/40		01/01/2014	Merrill Lynch		(8.541.404)	(7.575.000)	(8.234.558)	(7.953.513)	0	0	0	0	(7.953.513)	0	(587, 892)	(587,892)	(18,615)	06/11/2040	1FM
07745M-AB-2	Belden Inc. Term Loan B 3.250% 10/02/20		01/28/2014	Wells Fargo Bank		548,512	544,091	542,731	542,472	0	(141)	0	(141)0	542,331	0	6, 181	6, 181		_10/02/2020 _	
07745M-AB-2			03/31/2014	Call 100.0000		4,091	4,091	4,081	4,079	0	12	0	12	4,091	0	0	0	33	10/02/2020	3FE
000000-00-0	Berry Plastics Holding Corpora Term Loan D 3.500% 02/07/20		03/31/2014	Call 100,0000		628	628	627	0	0	1	0	1 1	628	0	0	0	2	_02/07/2020 _	/EE
000000-00-0	Berry Plastics Holding Corpora Term Loan D		00/01/2014	00.0000		020	020			0	'	0		020	0					. H L
08579J-AJ-1	3.500% 02/07/20	.	02/10/2014	Tax Free Exchange		627	628	627	627	0	0	٥	0	627	0	0	0	4	.02/07/2020	4FE
	Berry Plastics Holding Corpora Term Loan D			L						_		_					_			
08579J-AJ-1	3.500% 02/07/20	-	02/10/2014	Tax Free Exchange		627	628	627	627	0	0	0	ļ0 ļ0	627	0	0	0	4	_02/07/2020 _	4FE
000000-00-0	07/25/17		03/31/2014	Call 100,0000		1,203	1,203	1,203	1,203	n	0	0	0 0	1,203	0	n	n	11	07/25/2017	4FF
09061A-AS-3	Biomet Inc. Term Loan B2 3.654% 07/25/17	.	12/27/2013	Tax Free Exchange		187, 126	187, 126	187, 126	187, 126	0	0	0		187 , 126	0	0	0	Ω	07/25/2017	
09061A-AS-3	Biomet Inc. Term Loan B2 3.654% 07/25/17	. []	03/25/2014	Tax Free Exchange		16,938	16,938	16,938	16,938	0	0	0	0	16,938	0	0	0	152	.07/25/2017	
0004777 4 4 5	BlackRock Inc Corp Note Non Call 3.375%		00 (40 (001)	D		4 504 05 :	4 470 000	4 //2 00:	4 555	_		_	475	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_	04.05	04.05	47.05	00/04/0005	455
09247X-A <b>J</b> -0	06/01/22 BOSTON SCIENTIFC Corp Note MW 2.650%		03/19/2014	Bank of New York		4,531,284	4,470,000	4,446,264	4,449,557	0	475	0	4/5	4,450,033	0	81,251	81,251	47 , 354	.06/01/2022	1FE
101137-AM-9	10/01/18		03/25/2014	Sun Trust Bank		3.125.265	3,100,000	3,098,574	3.098.618	0	187	0	187	3.098.805	0	26.460	26,460	50.887	. 10/01/2018 .	2FE
	Burger King Corporation New Term Loan B						,							, , ,		25, 700				
121206-AN-6	3.750% 09/28/19		03/31/2014	Call 100.0000		1,805	1,805	1,801	1,801	0	4	0	4	1,805	0	0	0	17	.09/28/2019	3FE
000000 00 0	CB Richard Ellis Services, Inc New Term Loan		00/04/0044	0-11 100 0000		1.071	1 074	1,071	•	_		_		1.071	_	_	_		00 /00 /0004	orr.
000000-00-0	B 5.000% 03/29/21		03/31/2014	Call 100.0000		1,0/1	1,071	1,0/1	0		0	0	J	1,0/1	0	0	0	4	03/29/2021	JFE
124842-BG-9	B 2.905% 03/29/21	L	_03/03/2014	Tax Free Exchange		1,071	1,071	1,071	1,071	0	0	0	0 0	1,071	0	0	0	8	_03/29/2021 _	3FE
12512Y-AD-3	CDW LLC New Term Loan 3.250% 04/29/20		03/31/2014	Call 100.0000		766	766	764	764	0	3	0	3	766	0	0	0	6	.04/29/2020	3FE
12512Y-AD-3	CDW LLC New Term Loan 3.250% 04/29/20		03/31/2014	Call 100.0000	-	4,998	4,998	4,986	4,979	0	19	0	19	4,998	0	0	0	41	.04/29/2020	
12512Y-AD-3	CDW LLC New Term Loan 3.250% 04/29/20 Citi Deut Bank Comm CD 2005-CD1 A4 CMBS		03/31/2014	Call 100.0000		4,361	4,361	4,350	4,344	0	17	0	17  0	4,361	0	0	0	35	_04/29/2020 _	3FE
12513E-AG-9	5.216% 07/15/44		03/01/2014	Paydown		13,886	13,886	13,949	13,877	0	۵	0	a .	13,886	0	0	0	181	07/15/2044	1FM
12J IOE-MU-9	Citi Deut Bank Comm CD 2005-CD1 A4 CMBS		۱4 ۱۷ ۱۷ ۱۷ ۱۷ ۱۷ ۱۷ ۱۷ ۱۷ ۱۷	ι αγυσιίι		13,000		10,545		l			L				0	101	1ט/ 2044	- I III
12513E-AG-9	5.216% 07/15/44	.	03/01/2014	Paydown		9, 170	9, 170	9,933	9,739	0	(569)	0	(569)	9,170	0	0	0	120	07/15/2044	1FM

## **SCHEDULE D - PART 4**

4	2	2	4		6	7	onds and Stoc	9					Carrying Val		16	17	10	10	20	24	22
'	2	3	4	5	0	,	8	9	10	11	12	13	Carrying vai	15	16	17	18	19	20	21	22
										''	12	13	Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)		nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	Citi Deut Bank CD 2007-CD4 A3 CMBS 5.293%									,								•	·		
12513Y-AD-2	12/11/49		03/01/2014	Paydown		1, 151, 927	1, 151, 927	1, 157, 634	1, 151, 676	0	251	0	251	0	1, 151, 927	0	0	0	15,243	12/11/2049	. 1FM
12541H-AJ-2	CHG Buyer Corporation New Term Loan 4.250%		12/31/2013	Call 100.0000		1, 164	1, 164	1, 164	1, 164	0	0			0	1, 164	0	0	0	6	_11/19/2019	AEC .
1254111-A0-2	Community Health Systems, Inc. Term Loan D		12/31/2013	00.0000		1, 104	1, 104	1, 104	1, 104						1, 104					11/13/2013	. 41 L
000000-00-0	4.250% 01/27/21		03/31/2014	Call 100.0000		2,263	2,263	2,251	0	0	11	0	11	0	2,263	0	0	0	13	.01/27/2021	3FE
	Community Health Systems, Inc. Term Loan D																				
000000-00-0	4.250% 01/27/21 Community Health Systems, Inc. Term Loan D		03/31/2014	Call 100.0000		5,051	5,051	5,025	0	0	25	0	25	0	5,051	0	0	0	29	_01/27/2021	. 3FE
000000-00-0	4.250% 01/27/21		03/31/2014	Call 100.0000		3,535	3,535	3,518	0	0	18	0	18	0	3,535	0	0	0	20	.01/27/2021	3FF
	Community Health Systems, Inc. 2017 Term Loan						·	•													
000000-00-0	E 3.447% 01/25/17		03/31/2014	Call 100.0000		152	152	151	0	0	1	0	1	0	152	0	0	0	0	.01/25/2017	3FE
000000 00 0	Community Health Systems, Inc. 2017 Term Loan		00/04/0044	T F F 1		4 570	4 504	4 500	4 574	0	(4)		(4)		1,570		0	0	44	04 (05 (0047	055
000000-00-0	E 3.497% 01/25/17 Community Health Systems, Inc. 2017 Term Loan		03/31/2014	Tax Free Exchange		1,570	1,584	1,566	1,571		(1)		(1)	0	1,5/0	0	0	0	14	01/25/2017	. 3FE
12543K-AE-4	E 3.483% 01/25/17		02/28/2014	Tax Free Exchange		22,823	23,025	22,766	22,841	0	(18)	0	(18)	0	22,823	0	0	0	248	_01/25/2017	3FE
	Community Health Systems, Inc. Term Loan D			-																	
12543K-AK-0	4.250% 01/27/21		02/10/2014	. Tax Free Exchange		23,389	23,506	23,389	0	0	0	0	0	0	23,389	0	0	0	0	.01/27/2021	3FE
12543K-AK-0	Community Health Systems, Inc. Term Loan D 4.250% 01/27/21		02/11/2014	Tax Free Exchange		52,210	52,473	52,210	0	0	0			0	52,210	0	0	0	0	_01/27/2021	200
12J4JI\-AI\-U	Community Health Systems, Inc. Term Loan D		92/11/2014	. Tax TTee Exchange										0						1/2//2021	. JI L
12543K-AK-0	4.250% 01/27/21		02/11/2014	Tax Free Exchange		36,547	36,731		0	0	0	0	0	٥		0	0	0		.01/27/2021	3FE
	CNH Equip Tr CNH 2012-B A2 ABS 0.650%																				
12591A-AB-3	10/15/15		01/15/2014	Paydown		280,843	280,843	280,820	280,835	0	8	0	8	0	280,843	0	0	0	152	10/15/2015	. 1FE
12591F-AB-2	07/15/16		01/15/2014	Pavdown		2.220.016	2.220.016	2,219,880	2.219.957	0	59	0	59	0	2.220.016	0	0	0	814	. 07/15/2016	1FF
	CNH Equip Tr CNH 2013-A A2 ABS 0.440%		2.01/10/2014	Tuyuomi	-	2,220,010	2,220,010								2,220,010						
12591F-AB-2	07/15/16		02/15/2014	Paydown		1,265,980	1,265,980	1,265,903	1,265,947	0	34	0	34	0	1,265,980	0	0	0	928	.07/15/2016	1FE
12591F-AB-2	CNH Equip Tr CNH 2013-A A2 ABS 0.440% 07/15/16		00/15/0014	Davida		050 604	050 604	050 040	050 607	0	7		-		258 . 634		0	0	284	07/15/0010	1FF
1209 IF-AB-2	Commercial Mortgage COMM 2005-C6 A5A CMBS		03/15/2014	Paydown		258,634	258,634	258,618	258,627						238,034	0			284	07/15/2016	. IFE
126171-AF-4	5.116% 06/10/44		02/01/2014	Paydown		6,060	6,060	6,017	6,047	0	13	0	13	0	6,060	0	0	0	52	.06/10/2044	1FM
	Commercial Mortgage COMM 2005-C6 A5A CMBS																				
126171-AF-4	5. 116% 06/10/44		03/01/2014	Paydown		12,286	12,286	12, 199	12,260	0	26	0	26	0	12,286	0	0	0	157	.06/10/2044	. 1FM
126176-AA-4	CPS Auto Tr CPS 2012-C A ABS Prv Plc 1.820% 12/16/19		01/15/2014	Paydown		33,586	33.586	.33,585	33.585	0	1	١ ،	1	0	33.586	0	0	0	51	_12/16/2019	1FF
	CPS Auto Tr CPS 2012-C A ABS Prv Plc 1.820%				-																
126176-AA-4	12/16/19		02/15/2014	Paydown	-	29, 138	29, 138	29, 137	29, 137	0	1	0	1	0	29 , 138	0	0	0	88	12/16/2019	1FE
126176-AA-4	CPS Auto Tr CPS 2012-C A ABS Prv Plc 1.820% 12/16/19		03/15/2014	Paydown		28,797	28,797	28,796	28,796	_		^		^	28,797	^	^	^	131	_12/16/2019	1FE.
120170-AA-4	CNH Equip Tr CNH 2011-A A ABS 1.200%			Paydown		20,191	20,797	20,790	20,790		'			0	20,191	0	0	0		12/ 10/ 20 19	. IFE
12622X-AC-4	05/16/16		01/15/2014	Paydown		227,398	227,398	227,368	227,385	0	12	0	12	٥	227 , 398	0	0	0	227	.05/16/2016	1FE
	CNH Equip Tr CNH 2011-A A ABS 1.200%																				
12622X-AC-4	05/16/16		02/15/2014	Paydown		144,511	144,511	144,492	144,503	0	8	0	8	0	144,511	0	0	0	289	.05/16/2016	. 1FE
12622X-AC-4	05/16/16		03/15/2014	Paydown		82.071	82,071	82,060	82,066	0	5	٥ .	5	0	82.071	0	0	0	246	.05/16/2016	1FF
IIII DOLLA NO 4	CNH Equip Tr CNH 2012-A A3 ABS 0.940%		2.20/ 10/ 2014 22	Tuyuomi			22,071	22,000													
12623M-AC-7	05/15/17		01/15/2014	Paydown		951,386	951,386	951,315	951,356	0	30	0	30	0	951,386	0	0	0	745	.05/15/2017	. 1FE
100001 10 7	CNH Equip Tr CNH 2012-A A3 ABS 0.940% 05/15/17		01/15/001/	Baydawa		005 000	005 000	005 004	005 004	_	-	_	_	_	005 000	_	_	_	184	0E /4E /0047	1FF
12623M-AC-7	O5/15/1/ CNH Equip Tr CNH 2012-A A3 ABS		01/15/2014	Paydown	-	235,338	235,338	235,321	235,331	l	ļ <i>/</i>	0	······	0	235,338	······	0	0	184	.05/15/2017	. IFE
12623M-AC-7	05/15/17	<b> </b>	02/15/2014	Paydown		581, 166	581, 166	581, 122	581, 147	0	18	0	18	0	581, 166	0	0	0	911	.05/15/2017	1FE
	CNH Equip Tr CNH 2012-A A3 ABS 0.940%			,		·	·		,						,						
12623M-AC-7	05/15/17		02/15/2014	Paydown	-	143,759	143,759	143,748	143,755	0	4	0	4	0	143,759	0	0	0	225	_05/15/2017	1FE
12623M-AC-7	CNH Equip Tr CNH 2012-A A3 ABS 0.940% 05/15/17		03/15/2014	Paydown		161,911	161,911	161,899	161,906	_	_	_	_	0	161,911	0			380	05/15/2017	1FF
12023M=AG=/	CNH Equip Tr CNH 2012-A A3 ABS 0.940%		10/2014	. rayuuwii	-	101,911	101,811	101,099	101,900			0			101,911					/ ו 20 / 15/ /5ע	. II E
12623M-AC-7	05/15/17		03/15/2014	Paydown	.	40,051	40,051	40,048	40,050	0	1	0	1	0	40,051	0	0	0	94	_05/15/2017	1FE
				•																	

## **SCHEDULE D - PART 4**

					Show All Lo	ng-renn bo	onds and Stoo	ck Sola, Rea	reemed or c	Jinerwise	Disposed (	of During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
										11	12	13	14	15							
												_	Total	Total							NAIC
												Current	Change in	Foreign	D 1 /				D I		Desig-
									D			Year's		Exchange	Book/	<b></b>			Bond	01.1.1	nation
									Prior Year Book/		Current	Other Than		Change in	Adjusted	Foreign Exchange	Realized		Interest/ Stock	Stated Con-	or Market
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's (Amor-	Temporary	Carrying	Book	Carrying Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Impairment Recog-	Value (11 + 12 -	/Adjusted Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
out.orr	CNH Equip Tr CNH 2012-C A2 ABS	o.g	5410	0.1.01.000	0.00.1	0.000	. a. raido	3331	14.40	(Beerease)	71001011011	mzca	10)	Value	24.0	2.opeca.	2.opeca.	D.opeca.	2 amig roa	Duto	- (4)
12624F-AB-3	02/16/16		01/15/2014	Paydown		340,692	340,692	340,670	340,683	0	9	0	9	0	340,692	0	0	0	125	02/16/2016 .	1FE
12624F-AB-3	CNH Equip Tr CNH 2012-C A2 ABS 0.440% 02/16/16		02/15/2014	Paydown		289.860	289.860	289,842	289,853		0	0	0	0	289.860	0		0	213	_02/16/2016 _	1FE
12024F-AD-3	CNH Equip Tr CNH 2012-C A2 ABS  0.440%		02/ 13/2014	. rayuowii		209,000	209,000	209,042	209,000						209,000			0	210	02/10/2010 _	IFE
12624F-AB-3	02/16/16		03/15/2014	Paydown		159,093	159,093	159,083	159,089	0	4	0	4	0	159,093	0	0	0	175	02/16/2016 .	1FE
400041/ 44 0	CPS Auto Tr CPS 2012-D A ABS Prv Plc 1.480%		04 (45 (0044	D 4		04 707	04 707	04 700	04.705				0		04 707				40	00 (40 (0000	455
12624V-AA-0	03/16/20		01/15/2014	Paydown		34,737	34,737	34,733	34,735		3	<sup>0</sup>	3	0	34,737	0	0	0	43	03/16/2020 _	IFE
12624V-AA-0	03/16/20		01/15/2014	Paydown		50,057	50,057	50,050	50,052	0	4	0	4	0	50,057	0	0	0	62	03/16/2020 .	1FE
100041/ 1/ -	CPS Auto Tr CPS 2012-D A ABS Prv Plc 1.480%		00 (45 (00:			00.5:-		20.0:-		_	_			_	00.5:4	_		_		00 (40 (0055	455
12624V-AA-0	03/16/20 CPS Auto Tr CPS 2012-D A ABS Prv Plc 1.480%		02/15/2014	Paydown		32,819	32,819	32,815	32,816	L0	3	} <sup>0</sup>	3	0	32,819	0	<u></u> 0	0	81	03/16/2020 _	1FE
12624V-AA-0	03/16/20		02/15/2014	Paydown		47 , 292	47,292	47,286	47,288	0	4	0	4	0	47,292	0	0	0	117	03/16/2020 .	1FE
	CPS Auto Tr CPS 2012-D A ABS Prv Plc 1.480%			, , , , , , , , , , , , , , , , , , , ,																	
12624V-AA-0	03/16/20		03/15/2014 _	Paydown		35,262	35,262	35,258	35,259	0	3	0	3	0	35,262	0	0	0	130	03/16/2020 _	1FE
12624V-AA-0	CPS Auto Tr CPS 2012-D A ABS Prv Plc 1.480% 03/16/20		03/15/2014	Paydown		50,813	50,813	50,806	50,808	0	4	0	4	0	50,813	0	0	0	188	03/16/2020 _	1FF
	CNH Equipment Tr CNH 2013-B A2 ABS 0.440%						,														
12625H-AB-8	10/17/16		03/15/2014	Paydown		30,221	30,221	30,220	30,221	0	0	0	0	0	30,221	0	0	0	33	10/17/2016 .	1FE
12630U-AD-8	CSC Holdings, Inc. New Term Loan B 2.653% 04/17/20		03/31/2014	. Call 100.0000		1,253	1,253	1,247	1,247	0	6	0	6	0	1,253	0		0		04/17/2020 .	200
120000-AD-0	Credit Suisse CSMC 2010-UD1 A CMBS Prv Plc			. 0411 100.0000			1,230	1,247	1,241		0		0		1,230						UI L
12645C-AA-7	5.776% 12/18/49		01/01/2014	Paydown		511	511	567	533	0	(22)	0	(22)	0	511	0	0	0	2	12/18/2049 .	1FE
100450 44 7	Credit Suisse CSMC 2010-UD1 A CMBS Prv Plc 5.776% 12/18/49		03/01/2014	Davidania		9.908	9.908	10,987	10, 000		(423)		(423)	0	9,908	0			144	10/10/00/0	155
12645C-AA-7	CST BRANDS Corp Note Call MW 5.000%			Paydown		9,908	9,908	10,987	10,330		(423)	1	(423)	0	9,908		0	0	144	12/18/2049 .	IFE
12646R-AB-1	05/01/23		03/21/2014	Barclays Group Inc		212,850	220,000	220,000	220,000	0	0	0	0	0	220,000	0	(7, 150)	(7, 150)	4,431	05/01/2023 _	3FE
100050 1111 0	CVS CAREMARK Corp Note Sink Prv Plc 5.298%		04/40/0044			44.404	44.404	40, 400	40.050		(000)		(000)		44 404				50	04/44/0007	055
126650-AW-0	01/11/27 CVS CAREMARK Corp Note Sink Prv Plc 5.298%		01/10/2014	. Call 100.0000		11,431	11,431	12,436	12,359		(929)	·	(929)	0	11,431	0	0	0	50	01/11/2027 .	2FE
126650-AW-0	01/11/27		02/10/2014	. Call 100.0000		11,481	11,481	12,491	12,414	0	(933)	0	(933)	0	11,481	0	0	0	101	01/11/2027 .	2FE
	CVS CAREMARK Corp Note Sink Prv Plc 5.298%																				
126650-AW-0	01/11/27 CVS Caremark Corporation 12674@AA6 MW 50BP		03/10/2014	. Call 100.0000		11,532	11,532	12,546	12,469	0	(937)	ļ0	(937)	0	11,532	0	0	0	153	01/11/2027 .	2FE
12699A-YC-6	Prv Plc 4.016% 08/10/35		01/10/2014	Call 100.0000		1,821	1,821	1,821	1,821	0	0	0	0	0	1,821	0	0	0	6	08/10/2035 .	2
	CVS Caremark Corporation 12674@AA6 MW 50BP						,														
12699A-YC-6	Prv Plc 4.016% 08/10/35		02/10/2014	. Call 100.0000		1,827	1,827	1,827	1,827	0	0	0	0	0	1,827	0	0	0	12	08/10/2035 .	2
12699A-YC-6	CVS Caremark Corporation 12674@AA6 MW 50BP Prv Plc 4.016% 08/10/35		03/10/2014	Call 100.0000		1,833	1,833	1,833	1,833	n			0	0	1,833	0	n	n	18	_08/10/2035 _	2
	Caledonia Gen Corp Note MW 20BP Sink Prv Plc						·														
129268-AA-6	1.950% 02/28/22		01/31/2014	. Call 100.0000		11,294	11,294	11,294	11,294	0	0	0	0	0	11, 294	0	0	0	18	02/28/2022 .	1FE
129268-AA-6	Caledonia Gen Corp Note MW 20BP Sink Prv Plc 1.950% 02/28/22		02/28/2014	Call 100.0000		11,441	11,441	11,441	11,441	n	n	n	0	n	11,441	0	n	n	36	02/28/2022 _	1FE
120200-AA-0	Caledonia Gen Corp Note MW 20BP Sink Prv Plc		14															0	00		
129268-AA-6	1.950% 02/28/22		03/31/2014	. Call 100.0000		11,268	11,268	11,268	11,268	٥	0	0	0	0	11,268	0	0	0	54	02/28/2022 .	1FE
13134N-AD-3	Calpine Construction Finance C Term Loan 1 3.000% 05/03/20		01/28/2014	Goldman Sachs		990,019	992,500	990,019	989,262	^	(150)	_	(150)	^	989,112	0	907	907	7 , 444	05/03/2020 _	200
IS IS4N-AU-3	Calpine Construction Finance C Term Loan 1		11 ע20/2014	GOTUINATI SACTIS			992,500	990,019	989,202	0	( 100)	10	(100)	0	989,112	0	907	907	/ ,444		OFE
13134N-AD-3	3.000% 05/03/20		03/31/2014	. Call 100.0000		2,209	2,209	2, 198	0	0	11	0	11	0	2,209	0	0	0	12	05/03/2020 _	3FE
4040411 45 0	Calpine Construction Finance C Term Loan 1		00 (04 (004 4	0.11 400.0000		40.500	40.500	40, 400	40 454	_				_	40 500			_		05 (00 (0000	055
13134N-AD-3	3.000% 05/03/20		03/31/2014	. Call 100.0000		12,500	12,500	12,469	12,454	0	46	0	46	0	12,500	0	0	0	94	05/03/2020 .	3FE
13134N-AD-3	3.000% 05/03/20		03/31/2014	Call 100.0000		2,500	2,500	2,494	2,492	0	8	0	8	0	2,500	0	0	0	19	05/03/2020	3FE
	CAPITAL AUTO REC AFIN 2014-1 A1B ABS 0.507%	5																			
13975G-AH-1	05/20/16CAPITAL ONE MULT COMET 2007-A1 A1 ABS		03/14/2014	Credit Suisse		1,756,028	1,755,000	1,755,000	0	0	0	l0	0	0	1,755,000	0	1,028	1,028	1,380	05/20/2016 .	1FE
14041N-DG-3	0.205% 11/15/19		_03/31/2014	Deutsche Bank		4,101,797	4,125,000	4,085,039	4,088,812	0	2,972	0	2,972	0	4,091,784	0	10,013	10,013	2,595	11/15/2019 _	1FE

## **SCHEDULE D - PART 4**

					Show All Lo	ing-renni bo	onds and Stoc	ik Solu, Red	leemed of C	Jinerwise i	Disposed (	of During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
										11	12	13	_14	_15							
												Current	Total	Total							NAIC
												Current Year's	Change in Book/	Foreign Exchange	Book/				Bond		Desig- nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
000000-00-0	Capsugel Holdings US, Inc. New Term Loan B 3.500% 08/01/18		02/28/2014	. Call 100.0000		22,075	22,075	22,075	0	0	0	0	0	0	22,075	0	0	0	127	08/01/2018	3FE
	Capsugel Holdings US, Inc. New Term Loan B		00 (00 (0044	400 0000		0.500	0.500	0.500							0.500					00 (04 (0040	055
000000-00-0	3.500% 08/01/18 Capsugel Holdings US, Inc. New Term Loan B		02/28/2014	. Call 100.0000		2,598	2,598	2,598		0	0	0	0	0	2,598	0	0	0	11	08/01/2018	3FE
000000-00-0	3.500% 08/01/18		03/31/2014	. Call 100.0000		588	588	588	0	0	0	0	0	0	588	0	0	0	4	08/01/2018	4FE
000000-00-0	Capsugel Holdings US, Inc. New Term Loan B		03/31/2014	Call 100.0000		5,000	5,000	5,000	0	,	0			0	5,000	0			44	_08/01/2018 _	AFF
	3.500% 08/01/18 Capsugel Holdings US, Inc. New Term Loan B		2014	. Call 100.0000		ა,000				J		ļ				0	ļ <sup>U</sup>	J	44	00/01/2018 _	- H E
14068P-AG-9	3.500% 08/01/18		12/31/2013	. Tax Free Exchange		41,943	41,943	41,943	41,943	0	0	0	0	0	41,943	0	0	0	0	08/01/2018	3FE
14068P-AG-9	Capsugel Holdings US, Inc. New Term Loan B 3.500% 08/01/18		01/14/2014	Tax Free Exchange		35,335	35,335	35,335	0	0	0	0	0	0	35,335	0	0	0	0	08/01/2018	3FE
	Capsugel Holdings US, Inc. New Term Loan B			· ·						[											
14068P-AG-9	3.500% 08/01/18 Onex Carestream Finance LP Term Loan B		01/14/2014	Tax Free Exchange		4,936	4,936	4,936	0	0	0	0	0	0	4,936	0	0	0	0	08/01/2018	,_ 3FE
000000-00-0	5.000% 06/07/19		03/28/2014	Call 100.0000		55,548	55,548	54,780	54,780	0	768	0	768	0	55,548	0	0	0	671	06/07/2019	4FE
000000 00 0	Onex Carestream Finance LP Term Loan B		00 /00 /004 /	0-11 400 0000		00.000	20, 202		00.400		4 450		4 450	•	00.000	_	_	_	4 007		
000000-00-0	5.000% 06/07/19 Carmax Auto Own Tr CARMX 2012-1 A3 ABS		03/28/2014	. Call 100.0000		83,322	83,322	82,170		0	1, 153	0	1, 153	0		0	0	0	1,007	06/07/2019	4FE
14313G-AC-1	0.890% 09/15/16		01/15/2014	Paydown		45,727	45,727	45,725	45,726	0	1	0	1	0	45,727	0	0	0	34	09/15/2016	1FE
14313G-AC-1	Carmax Auto Own Tr CARMX 2012-1 A3 ABS 0.890% 09/15/16		02/15/2014	Paydown		47,485	47,485	47,484	47,484	0	1	0	4	0	47,485	٥		0	70	09/15/2016	1FE
140100 NO 1	Carmax Auto Own Tr CARMX 2012-1 A3 ABS			ayuomii				, 101							, 100						. "
14313G-AC-1	0.890% 09/15/16 Carmax Auto Own Tr CARMX 2011-1 A3 ABS		03/15/2014	Paydown		44,863	44,863	44,862	44,862	0	1	0	1	0	44,863	0	0	0	100	09/15/2016	1FE
14313H-AC-9	1.290% 09/15/15		01/15/2014	Paydown		49,000	49,000	48,990	48,997	0	3	0	3	0	49,000	0	0	0	53	09/15/2015	1FE
	Carmax Auto Own Tr CARMX 2011-1 A3 ABS			,				•		_	_	_	_	_		_	_				
14313H-AC-9	1.290% 09/15/15		02/15/2014	Paydown		49,575	49,575	49,565	49,573	0	3	0	3	0	<u>4</u> 9,575	0	0	0	107	09/15/2015	. 1FE
14313H-AC-9	1.290% 09/15/15		03/15/2014	Paydown		39,408	39,408	39,400	39,406	0	2	0	2	0	39,408	0	0	0	127	09/15/2015	1FE
14313J-AC-5	Carmax Auto Own Tr CARMX 2012-2 A3 ABS 0.840% 03/15/17		01/15/2014	Paydown		37,687	37,687	37,680	37,684	0	2		2	0	37,687	0	0	0	26	03/15/2017	1FE
145150=A0=5	Carmax Auto Own Tr CARMX 2012-2 A3 ABS		17 13/2014	rayuuwii			, 100, 10	, 1000	,004 الا						,007 ע			0	20	93/13/2017	. "
14313J-AC-5	0.840% 03/15/17	[	02/15/2014	Paydown		75,869	75,869	75,854		0	6	0	6	0	75,869	0	0	0	106	03/15/2017	1FE
14313J-AC-5	Carmax Auto Own Tr CARMX 2012-2 A3 ABS 0.840% 03/15/17	l	03/15/2014	Paydown		75,780	75,780	75,764		0	6	0	6	0	75,780	0	0	0	159	03/15/2017	1FE
	Carmax Auto Own Tr CARMX 2013-2 A2 ABS			,																	
14313M-AB-0	0.420% 06/15/16 Carmax Auto Own Tr CARMX 2013-2 A2 ABS		01/15/2014	Paydown		242,540	242,540	242,533	242,535	J0	4	ļ0	4	0	242,540	0	J0	J0	85	06/15/2016	1FE
14313M-AB-0	0.420% 06/15/16		02/15/2014	Paydown		261,546	261,546	261,539	261,542	0	5	0	5	0	261,546	0	0	0	183	06/15/2016	1FE
14313M-AB-0	Carmax Auto Own Tr CARMX 2013-2 A2 ABS 0.420% 06/15/16		03/15/2014	Paydown		257,920	257,920	257,913	257,915	0	_	_	_	^	257 ,920	^	^	0	271	06/15/2016	1EE
140 IOM-ND-U	Centerpoint Energy CNP 2008-A A1 ABS Util		ו 10/ 20 14	ayuumii				201,813	201, 910	J		ļ			201 , 920		ļ	J	2/1	00/ 13/2010	"
15200M-AA-5	4. 192% 02/01/20		02/01/2014	Paydown		179,525	179,525	179,456	179,520	0	5	0	5	0	179,525	0	0	0	3,763	02/01/2020	1FE
15200N-AA-3	Centerpoint Energy CNP 2009-1 A1 ABS 1.833% 02/15/16		02/15/2014	Paydown		238,506	238,506	243,034	240,200	0	(1,693)	0	(1,693)	0	238,506	0	0	0	2, 186	02/15/2016	1FE
	Cequel Communications, LLC Term Loan B			,				·													
000000-00-0	3.500% 02/14/19 Cequel Communications, LLC Term Loan B		03/31/2014	. Call 100.0000		6,735	6,735	6,660	0	0	75	0	75	0	6,735	0	0	0	50	02/14/2019	. 3FE
000000-00-0	3.500% 02/14/19		03/31/2014	Call 100.0000		1,821	1,821	1,821	0	0	0	0	0	0	1,821	0	0	0	13	02/14/2019	3FE
15672E-AJ-3	Cequel Communications, LLC Term Loan B		01/14/0014	Tay Eres Eusters		0.044	0.044	0.044	0.044	_		_	_		0.644	_	_	_	00	00/14/0010	occ.
100/ZE-AJ-3	3.500% 02/14/19 Cequel Communications, LLC Term Loan B		01/14/2014	Tax Free Exchange		3,641	3,641	3,641	3,641	0	0	0	0	0	3,641	0	0	0	32	02/14/2019	JFE
15672E-AJ-3	3.500% 02/14/19		01/14/2014	Tax Free Exchange		13,321	13,470	13,335	13,321	0	0	0	0	0	13,321	0	0	0	119	02/14/2019	3FE
15677W-AM-1	Ceridian Corp. New Term Loan B 4.404% 05/09/17		03/04/2014	Call 100.0000		15,678	15,678	15,717	n	n	(39)	n	(39)	n	15,678	n	n	n	ρ	05/09/2017	4FE
	Charter Communications Operati Term Loan E					•			u		(09)					0		0			
16117L-BC-2	3.000% 07/01/20		03/31/2014	Call 100.0000		3,769	3,769	3,755	0	0	14	0	14	0	3,769	0	0	0	6	_07/01/2020 _	3FE

## **SCHEDULE D - PART 4**

					SHOW All LO	ng-renn bo	onds and Stoo	k Solu, Red	eemed or c	Juleiwise	Disposed (	ט טווווטט וכ	ie Current Q	luarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
1										11	12	13	14	15							
1													Total	_Total							NAIC
1												Current		Foreign	Dools/				Bond		Desig-
1									Prior Year		Current	Year's		Exchange	Book/ Adjusted	Foreign			Interest/	Stated	nation or
1									Book/	Unrealized	Current Year's	Other Than Temporary	Adjusted C Carrying	Change in Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
1	Charter Communications Operati Term Loan E																				
16117L-BC-2	3.000% 07/01/20 Charter Communications Operati Term Loan E		03/31/2014 _	. Call 100.0000		2,073	2,073	2,063	2,061	0	12	0	12	0	2,073	0	0	0	16	07/01/2020 _	3FE
16117L-BC-2	3.000% 07/01/20		_03/31/2014	Call 100.0000		4,573	4,573	4,550	4,547	0	27	0	27	0	4,573	0	0	0	34	_07/01/2020	3FE
'	CHESAPEAKE FUNDI CF 2012-1A A ABS Prv Pic																				
165182-BA-3	0.906% 11/07/23		01/07/2014 .	Paydown		135,850	135,850	135,850	135,850	0	0	0	0	0	135,850	0	0	0	100	11/07/2023 _	1FE
165182-BA-3	0.906% 11/07/23		_02/07/2014	Paydown		137,423	137,423	137,423	137,423	0	0	0	0	0	137,423	0	0	0	210	_11/07/2023	. IFE.
	CHESAPEAKE FUNDI CF 2012-1A A ABS Prv Pic	1		,		,	•						[	Ţ			, i	, i			
165182-BA-3	0.906% 11/07/23		03/07/2014 .	Paydown		122,659	122,659	122,659	122,659	0	0	0	0	0	122,659	0	0	0	274	11/07/2023 .	1FE
166764-AG-5	06/24/20		03/19/2014 _	Barclays Group Inc		752,648	750,000	750,000	750,000	0	0	0	0	0	750,000	0	2,648	2,648	4,551	_06/24/2020 _	1FE
	Chromaflo Technologies Corpora 1st Lien Term	1		, ,					•				[	Ţ							
17107U-AC-3	Loan 4.500% 12/02/19		03/31/2014	. Call 100.0000		325	325	324	0	0	1	0	1	0	325	0	0	0	4	12/02/2019 .	4FE
000000-00-0	05/24/17		03/31/2014 _	Call 100.0000		6,753	6,753	6,753	0	0	0	0	0	0	6,753	0	0	0	18	_05/24/2017	3FE
'	Chrysler Group LLC New Term Loan B 3.500%									_	_	_				_	_	_			
17121H-AD-2	05/24/17 Chrysler Group LLC New Term Loan B 3.500%		12/31/2013	Call 100.0000		7,311	7,311	7,311	7,311	0	0	0	0	0	7,311	0	0	0	0	05/24/2017 .	3FE
17121H-AD-2	05/24/17		02/07/2014 _	Tax Free Exchange		6,753	6,753	6,753	6,753	0	0	0	0	0	6,753	0	0	0	77	05/24/2017 _	3FE
4740411 48 0	Chrysler Group LLC New Term Loan B 3.500%		00 (00 (00 4			5 440	5 440	5 440							5 440					05 (04 (0047	055
17121H-AD-2	05/24/17		03/03/2014	Tax Free Exchange		5, 112	5,118	5,112	0	0	0	0			5, 112	0	0	0	0	05/24/2017 .	3FE
17121H-AD-2	05/24/17		03/31/2014	Call 100.0000		558	558	558	558	0	0	0	0	0	558	0	0	0	8	05/24/2017 .	3FE
470750 44 4	CISCO SYSTEMS Corp Note MW 10BP 1.625%		00 (44 (0044				0.000.000	0.050.000	0 007 000		(7,000)		(7.000)						04.075	00/11/0011	455
17275R-AJ-1	03/14/14 CISCO SYSTEMS Corp Note MW 10BP 1.625%		03/14/2014	Maturity		3,000,000	3,000,000	3,058,920	3,007,629	0	(7,629)	0	(7,629)		3,000,000	0	0	0	24,375	03/14/2014 .	1FE
17275R-AJ-1	03/14/14		03/14/2014	Maturity		1,000,000	1,000,000	1,019,640	1,002,543	0	(2,543)	0	(2,543)	0	1,000,000	0	0	0	8 , 125	03/14/2014 .	1FE
173067-AD-1	Citigroup CGCMT 2004-C1 A4 CMBS 5.406% 04/15/40		04/04/0044	Davida		565,828	565,828	595,092	566,306	,	(479)		(479)		565,828	٥	0	0	0 505	04/45/0040	4EU
1/300/-AD-1	Citigroup CGCMT 2004-C1 A4 CMBS 5.406%		01/01/2014 .	Paydown				595,092			(4/9)		(4/9)						2,535	04/15/2040 .	IFNL
173067-AD-1	04/15/40		02/01/2014 .	Paydown		528,071	528,071	555,383	528,518	0	(447)	0	(447)	0	528,071	0	0	0	4,721	04/15/2040 .	1FM
173067-AD-1	Citigroup CGCMT 2004-C1 A4 CMBS 5.406% 04/15/40		02/01/2014	Boudown		1,511,782	1,511,782	1 500 070	1,513,062		(1,279)		(1,279)	0	1 511 700	٥	٥	0	20.226	04/15/2040	1EN
1/300/-MD-1	Coca Cola Corp Note MW 10BP 1.800% 09/01/16		03/01/2014 .	. rayuUWII		1,311,782	1,311,782	1,589,970			(1,2/9)		(1,2/9)		1,511,782				20,326	04/15/2040 .	11.111
191216-AU-4			01/28/2014 _	Barclays Group Inc		1,540,650	1,500,000	1,499,926	1,499,961	0	1	0	1	0	1,499,962	0	40,688	40,688	11,250	_09/01/2016 _	1FE
191216-AX-8	Coca Cola Corp Note MW 5BP 0.750% 03/13/15		03/17/201/	Goldman Sachs		2,009,180	2,000,000	1,997,760	1,999,100	n	161	0	161	n	1,999,261	0	9,919	9,919	7,792	03/13/2015 .	1FE
	Coca Cola Corp Note MW 10BP 1.650% 03/14/18			. Go ruman Gaolis					, 555, 100	L					, 333 , 20 1	0	الارق	الارقى		. כו 20 וטו וטע	
191216-AY-6	COMMAND CORD Communication of the Asset As		03/07/2014 .	Wachovia Bank		502,070	500,000	498,835	499, 173	0	37	0	37	0	499,209	0	2,861	2,861	4,079	03/14/2018 _	1FE
20030N-BA-8	COMCAST CORP Corp Note MW 25BP 5.150% 03/01/20		03/25/2014	JP Morgan Chase		4,740,838	4, 175,000	4, 170, 783	4, 171,847	0	235	0	235	0	4, 172, 082	0	568,756	568,756	122,438	03/01/2020 _	1FE
	Comerica Bank Corp Note Non Call 3.000%																				
200340-AN-7	09/16/15		03/19/2014	Barclays Group Inc		595, 108	575,000	574,287	574,745	0	33	0	33	0	574,778	0	20,330	20,330	9,008	09/16/2015 .	1FE
20047Q-AE-5	06/10/46	l	02/01/2014	Paydown		119,611	119,611	135,039	130,590	0	(10,979)	0	(10,979)	0	119,611	0	0	0	1.147	06/10/2046 .	1FM
	Comm Mortgage COMM 2006-C7 A4 CMBS 5.768%			,			•												,		
20047Q-AE-5	06/10/46		02/01/2014 .	Paydown		214,870	214,870	239,009	233, 116	0	(18,246)	0	(18,246)	0	214,870	0	0	0	2,060	06/10/2046 .	1FM
20047Q-AE-5	06/10/46		_03/01/2014	Paydown		27,046	27,046	30,534	29,528	0	(2,482)	0	(2,482)	0	27,046	0	0	0	389	_06/10/2046	1FM
	Comm Mortgage COMM 2006-C7 A4 CMBS 5.768%						·								·						
20047Q-AE-5	06/10/46		03/01/2014 .	Paydown		48,585	48,585	54,043	52,710	0	(4, 126)	0	(4, 126)	0	48,585	0	0	0	699	06/10/2046 .	1FM
20047R-AD-5	5.799% 01/10/17		01/01/2014	Paydown		35,861	35,861	37,800	36,445	0	(584)	0	(584)	0	35,861	0	0	0	173	_01/10/2017	1FM
	Comm Mtge Pass Thru CMPTC 2007-C9 AAB CMBS	1					·							آ اِ							
20047R-AD-5	5.799% 01/10/17		02/01/2014 .	Paydown		51,507	51,507	54,291	52,345	0	(839)	0	(839)	0	51,507	0	0	0	498	01/10/2017 .	1FM
20047R-AD-5	5.799% 01/10/17	<u> </u>	03/01/2014 _	Paydown		33, 182	33, 182	34,976	33,723	0	(541)	0	(541)	0	33, 182	0	0	0	481	_01/10/2017	1FM

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term B	onds and Sto	ck Sold, Rec	leemed or C	Otherwise I	Disposed of	of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
												_	Total Total							NAIC
												Current	Change in Foreign	D. 11				D 1		Desig-
									Drien Veen			Year's	Book/ Exchange		F:			Bond	04-4-4	nation
									Prior Year Book/		Current	Other Than			Foreign	Poolized		Interest/ Stock	Stated Con-	or Market
CUSIP					Number of				Adjusted	Unrealized		Temporary	Carrying Book	Carrying Value at	Exchange Gain	Realized Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Valuation Increase/	(Amor- tization)/	Impairment Recog-	t Value /Adjusted (11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	tractual Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13) Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	COMMONWLTH EDIS Corp Note MW 10BP 1.625%	o.g	24.0	0 0.0000.	O LO GIA	0.000.	. a. value	0001	7 4.45	(Decircuse)	71001011011	mzca	10) Value	Buto	2.opcca.	2.opoca.	D.opeca.	Daning roan	Duto	(4)
202795-HW-3	01/15/14		01/15/2014	Maturity		1,090,000	1,090,000	1,088,420	1,089,979	0	21	0	21	1,090,000	0	0	0	8,856	01/15/2014 .	1FE
20825C-AT-1	Conoco Phillips Corp Note MW 40BP 4.600% 01/15/15		_03/17/2014	UBS Financial Services		5,459,890	5,280,000	5,561,041	5,363,144	0	(17, 131)	0	(17, 131)	5,346,013	0	113,877	113,877	165,293	_01/15/2015 _	1FE
Z00250-A1-1	CON EDISON NY Corp Note MW 50BP 5.550%		93/11/2014	ODS I IIIaliciai Selvices .				, 301,041 ل	, 3000, الا			0		,040,013	0	113,677		105,295	01/10/2010 _	. "
209111-EW-9	04/01/14		02/03/2014	Wachovia Bank		3,527,790	3,500,000	3,497,235	3,499,849	0	57	0	57	3,499,906	0	27,884	27,884	66,369	04/01/2014 .	1FE
210797-AH-9	United Airlines, Inc. New Term Loan B		10/01/0010	0011 100 0000		1 600	1 600	1 600	1 600	0		0		1 600	0		0		04/01/2010	oee.
∠ IU/9/-AN-9	3.500% 04/01/19 Covanta Energy Corporation New Term Loan		12/31/2013	Call 100.0000	ļ	1,680	1,680	1,680	1,680	l	0	J	ļ	1,680		l <sup>U</sup>	0	١ا	04/01/2019 _	3FE
22281M-AV-7	3.250% 03/28/19		03/20/2014	Call 100.0000		270,714	270,714	269,361	273, 110	0	(2,395)	0	(2,395)	270,714	0	0	0	2,079	03/28/2019 .	3FE
0000411 AV 7	Covanta Energy Corporation New Term Loan		00 (04 (004 4	0-11 100 0000		E74 400	E74 400	E00 E74	E70 40F	_	(F 050)	_	(F.050)	E74 400		_	^	E 044	00 (00 (0040	OFF
22281M-AV-7	3.250% 03/28/19 CS First Boston CSFB 2005-C3 AAB CMBS		03/21/2014	Call 100.0000		571,429	571,429	568,571	576,485	} <sup>0</sup>	(5,056)	0	(5,056)	571, 429	0	············	0	5,611	03/28/2019 _	3FE
225458-VP-0	4.614% 07/15/37		01/01/2014	Paydown		72,936	72,936	70,890	72,655	0	281	0	281	72,936	0	0	0	280	07/15/2037 .	1FM
005450 VD 0	CS First Boston CSFB 2005-C3 AAB CMBS		00/04/0044	D 1		07 007	07.007	04.704	00 070	0	000		000	07.007				045	07/45/0007	4511
225458-VP-0	4.614% 07/15/37		02/01/2014	Paydown			87,207	84,761			336	0	336	87,207	0	0	0	815	07/15/2037 .	IFM
225458-VP-0	4.614% 07/15/37		03/01/2014	Paydown		90,225	90,225		89,878	0	347	0	3470		0	0	0	1 , 190	07/15/2037 .	1FM
0054511 4D 0	Credit Suisse Mtg CSMC 2006-C4 A3 CMBS		40 /40 /0040			0 400 005	7 445 574	7 050 575	7 040 400	0	(0.040)		(0.040)	7 000 500		400, 400	400, 400	40 500	00 /45 /0000	4511
22545M-AD-9	5.467% 09/15/39		12/10/2013	Wachovia Bank		8, 136, 035	7,445,574	7,959,575	7,649,409		(9,813)	0	(9,813)	7,639,596	0	496,439	496,439	13,568	09/15/2039 .	IFM
22545M-AD-9	5.467% 09/15/39		01/01/2014	Wachovia Bank		(8, 146, 364)	(7,445,574)	(7,959,575)	(7,649,409)	0	0	0	0	(7,649,409)	0	(496,955)	(496,955)	(13,568)	09/15/2039 .	1FM
22546B-AC-4	Credit Suisse Mtg CSMC 2007-C5 A2 CMBS		04/04/0044	Davidania		363.685	363,685	365.503	362.912	,	772		772	202 005			0	1,694	00/45/0040	4511
22040B-AU-4	5.589% 09/15/40CS FIRST BOSTON CSFB 2005-C5 A4 CMBS 5.100%		01/01/2014	Paydown			303,080		302,912		112	0	112	363,685	0	0	0	1,094	09/15/2040 _	. IFM
225470-AP-8	08/15/38		03/01/2014	Paydown		10,711	10,711	10 , 162	10,606	0	105	0	105	10,711	0	0	0	137	08/15/2038 .	1FM
22822T-AR-7	Crown Castle International Cor New Term Loan 3.250% 01/31/19		01/21/2014	Taxable Exchange		1.965.096	1.960.196	1.960.196	1.960.196	0		0		1,960,196	0	4.901	4.901	3.716	01/31/2019 .	oee
ZZ0ZZ1 -AN-1	Crown Castle International Cor New Term Loan		41/2/17/10	Taxable Exchange		1,903,090	1,300,130	1,300,130	1,900,190	0		0		1,900,190	0	4,301	4,501			. JI L
22822T-AR-7	3.250% 01/31/19		01/21/2014	Taxable Exchange		1,994,958	1,989,983	1,970,084	1,971,139	0	186	0	186	1,971,325	0	23,633	23,633	3,773	01/31/2019 .	3FE
22822T-AT-3	Crown Castle Operating Company Term Loan B2 3.250% 01/31/21		03/31/2014	Call 100.0000		4.900	4.900	4,900	0	0	0	0		4.900	0		٥	31	01/31/2021 .	occ.
ZZ0ZZ1-A1-3	Crown Castle Operating Company Term Loan B2		93/31/2014	0011 100.0000		4,300	4,300	4,900				0		4,900	0					. JI L
22822T-AT-3	3.250% 01/31/21		03/31/2014	Call 100.0000		4,975	4,975	4,975	0	0	0	0	0	4,975	0	0	0	31	01/31/2021 .	3FE
23108K-AG-3	Cumulus Media Holdings Inc. 2013 Term Loan 4.250% 12/23/20		03/28/2014	Call 100.0000		205	205	203	0	0	2	0		205	0		0	2	12/23/2020 .	/EE
	DBUBS Mtge Tr DBUBS 2011-LC1A A1 CMBS Prv PI		41 02 102 104	00.0000					y		Z						0	رد		
233050-AN-3	3.742% 11/10/46		01/01/2014	Paydown	ļ	9,809	9,809	9,907	9,843	0	(34)	0	(34)	9,809	0	0	0	31	11/10/2046 .	1FM
233050-AN-3	DBUBS Mtge Tr DBUBS 2011-LC1A A1 CMBS Prv PI 3.742% 11/10/46		02/01/2014	Pavdown		9,856	9.856	9,955	9.890	n	(34)	0	(34)	9.856	0	n	n	61	11/10/2046 .	1FM
	DBUBS Mtge Tr DBUBS 2011-LC1A A1 CMBS Prv PI			,			,							,						
233050-AN-3	3.742% 11/10/46		03/01/2014	Paydown	ļ	13,595	13,595	13,730	13,641	0	(47)	0	(47)	13,595	0	0	0	127	11/10/2046 .	1FM
233050-AN-3	DBUBS Mtge Tr DBUBS 2011-LC1A A1 CMBS Prv PI 3.742% 11/10/46		.03/19/2014	Goldman Sachs		4.348.234	4,151,988	4, 193, 381	4.166.239	n	(1,521)	0	(1.521)	4.164.718	0	183.516	183.516	48.768	11/10/2046 .	1FM
	DBRR Tr DBRR 2012-EZ1 A CMBS Prv Plc 0.946%					, ,			, ,		,		, , ,	, ,				,		
23306A-AA-8	09/25/45		01/01/2014	Paydown		554 , 185	554, 185	554, 176	553,908	0	277	0	277	554 , 185	0	0	0	439	09/25/2045 .	1FE
23306A-AA-8	DBRR Tr DBRR 2012-EZ1 A CMBS Prv Plc 0.946% 09/25/45	1	.02/01/2014	Pavdown		581,360	581.360	581,351	581.069	0	291	0	291	581.360	0	0	0	925	09/25/2045	1FE
	DBRR Tr DBRR 2012-EZ1 A CMBS Prv Plc 0.946%			.,			,	Ť	,					, .						
23306A-AA-8	09/25/45		03/01/2014	Paydown		639,211	639,211	639,201	638,891	0	320	0	3200	639,211	0	0	0	1,530	09/25/2045	1FE
233851-AA-2	DAIMLER FINANCE Corp Note MW 15BP Prv Plc 1.950% 03/28/14		03/28/2014	Maturity		2,000,000	2,000,000	2,029,660	2,004,491	0	(4,491)	0	(4,491)	2,000,000	0	0	0	19,500	03/28/2014 .	1FE
	DAIMLER FINANCE Corp Note Non Call Prv Plc			.,		, ,								, ,						
233851-AC-8	0.843% 03/28/14		03/28/2014	Maturity		2,940,000	2,940,000	2,940,000	2,940,000	0	0	0	0	2,940,000	0	0	0	6 , 158	03/28/2014 _	1FE
23726R-AH-8	Darling International Inc. USD Term Loan B 3.250% 01/06/21		01/28/2014	JP Morgan Chase		942, 188	937,500	935, 156	0	n	67	0	67	935, 223	0	6,964	6,964	1.693	01/06/2021 .	3FE
	DaVita, Inc. Term Loan B2 4.000% 11/01/19 _			Call 100.0000		4,338	4.338	4.294	4.300	0	37	0	37	4.338		0	0		. 11/01/2019	

## **SCHEDULE D - PART 4**

					SHOW All LO	ilig-Tellili bo	mus and Sto	ck Solu, Rec	reemed or c	Juleiwise	Disposed (	of During ti	he Current C	zuarter							
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current		Foreign	Dools/				Bond		Desig-
									Prior Year		Current	Year's		Exchange	Book/ Adjusted	Foreign			Interest/	Stated	nation or
									Book/	Unrealized	Current Year's	Other Than Temporary	Adjusted C Carrying	Change in Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	` 13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	Dealertrack Technologies, Inc. Term Loan B																				T
24231F-AB-3	3.500% 02/26/21		03/06/2014	JP Morgan Chase		981,929	978,261	975,815	0	0	206	0	206	0	976,021	0	5,908	5,908	285	02/26/2021 _	3FE
24422E-RN-1	03/15/17		03/07/2014 _	Southwest Securities		1,209,480	1,200,000	1,199,652	1,199,779	0	13	0	13	0	1,199,792	0	9,688	9,688	8,260	_03/15/2017 _	1FE
	Del Monte Foods Company Term Loan 4.000%																				
0-00-00000	03/08/18		02/24/2014	. Call 100.0000		1,006,202	1,006,202	1,006,202	0	0	0	0	0	0	1,006,202	0	0	0	2,683	_03/08/2018 _	4FE
24521Q-AB-8	03/08/18 4.000%		01/31/2014 _	Tax Free Exchange		1,006,202	1,006,202	1,006,202	1,006,202	0	0	0	0	0	1,006,202	0	0	0	3,466	_03/08/2018 _	4FE
	Del Monte Foods Company Term Loan 4.000%			· ·									[	-		-	==				
24521Q-AB-8	03/08/18 Del Monte Foods Company 1st Lien Term Loan		02/24/2014	. Call 100.0000		1,011,952	1,011,952	1,011,952	1,011,952	0	0	0	0	0	1,011,952	0	0	0	6, 184	03/08/2018 .	4FE
24521T-AB-2	4.250% 02/18/21		02/21/2014	Tax Free Exchange		1,429	1,437	1,429	0	0	0	0	0	0	1,429	0	0	0	0	_02/18/2021 _	4FE
	Del Monte Foods Company 1st Lien Term Loan			,									[			-					
24521T-AB-2	4.250% 02/18/21 Delta Air Lines, Inc. New Term Loan B1		02/21/2014	. Tax Free Exchange		953	958	953	0	0	0	0	0	0	953	0	0	0	0	02/18/2021 .	4FE
24736C-AW-4	3.500% 10/18/18		02/06/2014	Taxable Exchange	_	4,327,869	4,327,869	4,327,869	4,327,869	0	0	0	0	0	4,327,869	0	0	0	17,792	_10/18/2018 _	3FE
	Delta Air Lines Corp Note Sink 6.200%																				
24736V-AA-0	07/02/18 Detroit Edison Corp Note Call MW 15BP		01/02/2014	. Call 100.0000		57,030	57,030	57,030	57,030	0	0	0	0	0	57,030	0	0	0	1,768	07/02/2018 .	2FE
250847-EF-3	3.450% 10/01/20		03/07/2014 _	Pershina		303, 166	290,000	288,834	289, 187	0	21	0	21	0	289,207	0	13,959	13,959	4,474	_10/01/2020 _	1FE
	Digital Realty Trust LP Corp Note Call FAS							·													
25389J-AC-0	133Prv Plc 5.500% 04/15/29 Digital Realty Trust LP Corp Note Call FAS		03/26/2014	Nomura Securities		600,495	450,000	566,737	533,729	0	(71,652)	0	(71,652)	0	462,076	0	138,419	138,419	11,413	04/15/2029 .	2FE
25389J-AC-0	133Prv Plc 5.500% 04/15/29		03/26/2014	Nomura Securities		600,495	450,000	566,737	533,729	0	(71,652)	0	(71,652)	0	462,076	0	138,419	138,419	11,413	_04/15/2029 _	2FE
	DigitalGlobe, Inc. New Term Loan B 3.750%																				
25389N-AJ-6	01/31/20		03/31/2014	. Call 100.0000		2,547	2,547	2,547	2,547	0	0	0	0	0	2,547	0	0	0	24	01/31/2020 .	3FE
25389N-AJ-6	01/31/20		03/31/2014	. Call 100.0000		1,592	1,592	1,592	1,592	0	0	0	0	0	1,592	0	0	0	15	_01/31/2020 _	3FE
	DineEquity, Inc. Term Loan B2 3.750%																_				
25442L-AE-6	10/19/17 DineEquity, Inc. Term Loan B2 3.750%		02/28/2014	. Call 100.0000		1,758	1,758	1,747	1,749	0	9	0	9	0	1,758	0	0	0	11	10/19/2017 .	3FE
25442L-AE-6	10/19/17		02/28/2014	. Call 100.0000		914	914	914	914	0	0	0	0	0	914	0	0	0	6	10/19/2017 .	3FE
054401 45 0	DineEquity, Inc. Term Loan B2 3.750%		00 (04 (0044	400 0000		4 750	4 750	4 747	4 740						4 750				40	10 (10 (0017	055
25442L-AE-6	10/19/17 DineEquity, Inc. Term Loan B2 3.750%		03/31/2014	. Call 100.0000		1,758	1,758	1,747	1,749	}0	9	l0	9	0	1,758	0	0	0	16	10/19/2017 .	JFE
25442L-AE-6	10/19/17		03/31/2014	. Call 100.0000		914	914	914	914	0	0	0	0	0	914	0	0	0	9	10/19/2017 .	3FE
0545011 411 0	DIRECTV HLDGS/FN Corp Note MW 40BP PPut		00 /05 /004 /	Manadill Lond		E 400 745	4 500 000	E 004 000	E 044 440	_	(40.000)		(40,000)	•	E 004 540	_	147 000	147 000	400 540	10 /01 /0010	055
25459H-AU-9	5.875% 10/01/19 DISCOVER CARD EX DCENT 2012-A1 A1 ABS		03/25/2014	. Merrill Lynch		5, 168,745	4,500,000	5,084,280	5,041,443	L	(19,900)	·	(19,900)	0	5,021,543	0	147, 202	147 , 202	128,516	10/01/2019 .	2FE
254683-AT-2	0.810% 08/15/17		01/16/2014	Barclays Group Inc		482,006	480,000	479,891	479,952	0	2	0	2	0	479,954	0	2,052	2,052	400	08/15/2017 .	1FE
000000-00-0	Dole Food Company Inc. New Term Loan B 4.500% 11/01/18		02/21/2014	Call 100.0000		2,932	2,932	2,932	2 000		_	_		^	2 020		^		00	11/01/2010	4EE
00-0000-00-0	Dole Food Company Inc. New Term Loan B		03/31/2014	. Call 100.0000		∠,932		2,932	2,932	l		ļ			2,932				33	11/01/2018 .	4°E
0-00-00000	4.500% 11/01/18		03/31/2014	. Call 100.0000		2,565	2,565	2,551	2,551	0	14	0	14	0	2,565	0	0	0	29	. 11/01/2018 .	4FE
256677-AC-9	Dollar General Corp Note Call MW 25BP 3.250% 04/15/23		03/25/2014	RBC Capital Markets		3,742,200	4,000,000	3,663,880	3.678.091	_	6.802	_	6.802	0	3.684.894	^	57.306	57.306		04/15/2023 .	200
	DPL Inc Corp Note Call MW 50BP 7.250%		14	oupitai Markets			4,000,000	3,003,880	3,078,091	l	0,802	ļ	0,802	U	, 004, 094					. 2023 /נו /4ע	_   4FE
256882-AD-3	10/15/21		03/19/2014	Timber Hills		258 , 175	250,000	282,500	278,897	0	(704)	0	(704)	0	278 , 193	0	(20,018)	(20,018)	8,005	10/15/2021 .	3FE
25746U-BK-4	DOMINION RES Corp Note MW 10BP 1.800% 03/15/14		03/15/2014	Maturity		485,000	485,000	484,728	484,982	0	18	_	18	0	485,000	0	^	0	4,365	03/15/2014 _	2FF
	Drumm Investors LLC Term Loan 5.000%		10/ 2014	maturity			400,000	404,120	404,902	ļ	10	ļ			400,000				4,300	. ۱۵/ ۵۷ /۵۷ /۵۷ /۵۷ /۵۷ /۵۷	- 41 L
26225K-AC-3	05/04/18		03/05/2014	CitiGroup		1,601,351	1,621,622	1,605,405	1,610,870	0	468	0	468	0	1,611,338	0	(9,986)	(9,986)	13,309	05/04/2018 .	4FE
26225K-AC-3	Drumm Investors LLC Term Loan 5.000% 05/04/18		03/06/2014	CitiGroup		769, 103	778,839	771,050	773,675	n	225	n	225	n	773,900	0	(4,796)	(4,796)	6,392	_05/04/2018 _	4FE
	Dunkin' Brands, Inc. Term Loan B4 3.250%		90/00/2014 _								223						(4,730)	(4,730)			
000000-00-0	02/07/21		02/07/2014	. Call 100.0000		1,276,313	1,276,313	1,276,313	1,276,313	0	0	0	0	0	1,276,313	0	0	0	5,052	02/07/2021 .	4FE
000000-00-0	Dunkin' Brands, Inc. Term Loan B4 3.250% 02/07/21		02/07/2014	Call 100.0000		961,583	961,583	959, 179	959,425	n	2,157	n	2,157	n	961,583	n	n	n	3,806	_02/07/2021 _	4FE
000000-00-0	V6/V1/61		94/01/2014 _			JUI, JOS		, 179	420	LU	∠, IJ/	U	4, IJ/			U	U		000, ن	92/01/2021 _	TI L

## **SCHEDULE D - PART 4**

					SHOW All LO	ng-renn bo	onds and Sto	ck Solu, Rec	reemed or C	Jinerwise	Disposea (	of During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
										11	12	13	14	15							
												_	Total	Total							NAIC
												Current	Change in	Foreign	5						Desig-
									5			Year's		Exchange	Book/				Bond		nation
									Prior Year	l	Current	Other Than		Change in	Adjusted	Foreign	Daaliaad		Interest/	Stated	or
CLICID					Ni h a n a f				Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange		T-4-1 O-:	Stock	Con-	Market
CUSIP Ident-		For	Disposal	Name	Number of Shares of	Consid		Actual	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain (Loss) on	Dividends Received	tractual Maturity	In-
ification	Description	For- eign		of Purchaser	Stock	Consid- eration	Par Value	Cost	Carrying Value	Increase/ (Decrease)	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Disposal Date	(Loss) on Disposal	(Loss) on Disposal	Disposal	DuringYear	Date	dicator (a)
ilication	Dunkin' Brands, Inc. Refi Term Loan B2	eigii	Date	OI Fulcilasei	Slock	Clation	Fai value	Cost	value	(Decrease)	Accretion	Hizeu	13)	value	Date	Disposai	Disposai	Disposai	During real	Date	(a)
26550H-AB-7	3.750% 02/14/20		02/07/2014	. Call 100.0000		1,317,324	1,317,324	1,317,324	1,317,324	0	0	0	0	0	1,317,324	0	0	0	6,312	02/14/2020 .	4FE
	Dunkin' Brands, Inc. Refi Term Loan B2													_		_	_				
26550H-AB-7	3.750% 02/14/20 DUPONT FABROS TE Corp Note Cont Call MW		02/07/2014	. Call 100.0000		992,481	992,481	989,999	987,668	0	4,812	0	4,812	0	992,481	0	0	0	4,756	02/14/2020 .	4FE
26613T-AE-0	5.875% 09/15/21		03/21/2014	Merrill Lynch		731,745	690,000	690,000	690,000	0	0	0	0	0	690,000	0	41.745	41.745	20 , 494	09/15/2021 .	3FE
	EFS Cogen Holdings   Inc. Term Loan B			,					,								,				
26844H-AB-3	3.750% 12/17/20		03/31/2014	. Call 100.0000		6,982	6,982	6,912	0	0	70	0	70	0	6,982	0	0	0	56	12/17/2020 .	3FE
26844H-AB-3	EFS Cogen Holdings   Inc. Term Loan B 3.750% 12/17/20		03/31/2014	. Call 100.0000		36,943	36,943	36,574	0	n	369	n	369	n		n	n	n	339	12/17/2020 .	3FE
	EFS Cogen Holdings   Inc. Term Loan B																				
26844H-AB-3	3.750% 12/17/20		03/31/2014	. Call 100.0000		22,166	22, 166	21,944	0	0	222	0	222	0	22, 166	0	0	0	203	12/17/2020 .	3FE
26878U-AG-2	EP Energy LLC Term Loan B3 3.500% 05/24/18		03/12/2014	Citibank		596,491	596,491	596,491	596.491	n	n	n	0	n	596 . 491	n	n	n	5,285	05/24/2018 .	4FE
200700 AU 2	ERP OPERATING LP Corp Note MW 40BP 4.625%			Of Cibalik																93/24/2010 .	
26884A-AZ-6	12/15/21		03/25/2014	. Wachovia Bank		1,741,971	1,615,000	1,608,847	1,609,859	0	55	0	55	0	1,609,914	0	132,057	132,057	20,956	12/15/2021 .	2FE
26928B-AD-1	E.W. Scripps Company Term Loan B 3.250% 11/26/20		03/31/2014	. Call 100.0000		475	475	474	0	0	1	0		0	475	0		,	2	11/26/2020 .	occ.
20920D-AD-1	Endo Pharmaceuticals Term Loan B 4.000%		1/2014	. 6411 100.0000		4/5	473	4/4	υ						475				3	11/20/2020 .	of E
29264D-AJ-0	06/18/18		02/28/2014	. Call 100.0000		109,958	109,958	109,958	109,958	0	0	0	0	0	109,958	0	0	0	721	06/18/2018 .	3FE
000700 111 0	Energy Transfer Corp Note MW 50BP 6.700%		00/17/0014			0 504 407	0.440.000	0 504 700	0 500 000		(40.000)		(40,000)		0 400 000		45.005	45.005	100 151	07/04/0040	055
29273R-AH-2	07/01/18 Entercom Radio, LLC Term Loan B 4.000%		03/17/2014	Morgan Stanley		2,501,467	2,140,000	2,534,723	2,502,909	0	(16,826)	·0	(16,826)	0	2,486,083	0	15,385	15,385	103 , 154	07/01/2018 .	2FE
000000-00-0	11/23/18		01/02/2014	Tax Free Exchange		5,717	5,717	5,717	5,717	0	0	0	0	0	5,717	0	0	0	20	11/23/2018 .	3FE
	Entercom Radio, LLC Term Loan B 4.000%																				
00-00000-0	11/23/18 Entercom Radio, LLC Term Loan B 4.000%		02/03/2014	. Tax Free Exchange		47,642	47,642	47,642	47,642	0	0	0	0	0	47,642	0	0	0	333	11/23/2018 .	3FE
000000-00-0	11/23/18		03/05/2014	Tax Free Exchange		30,491	30,491	30,491	30,491	0	0	0	0	0	30,491	0	0	0	315	11/23/2018 .	3FE
	Entercom Radio, LLC Term Loan B 4.000%							•													
000000-00-0	11/23/18 Entercom Radio, LLC Term Loan B 4.000%		10/28/2013	. Call 100.0000		11,434	11,434	11,434	11,434	0	0	0	0	0	11, 434	0	0	0	0	11/23/2018 .	3FE
000000-00-0	11/23/18		11/07/2013	Call 100.0000		19,057	19,057	19,057	19,057	0	0	0	0	0	19,057	0	0	0	0	11/23/2018 .	3FE
	Entercom Radio, LLC Term Loan B 4.000%																				
00-000000	11/23/18 Entercom Radio, LLC Term Loan B 4.000%		01/01/2014	. Call 100.0000		(11,434)	(11,434)	(11,434)	(11,434)	0	0	0	0	0	(11, 434)	0	0	0	(53)	11/23/2018 .	3FE
000000-00-0	11/23/18 4.000%		01/01/2014	Call 100.0000		(19,057)	(19,057)	(19,057)	(19,057)	n		n	0	0	(19,057)	n	n	n	(31)	11/23/2018 .	3FE
	Entercom Radio, LLC Term Loan B 5.250%																				
00-000000	11/23/18	[	01/01/2014	. Call 100.0000		(11,434)	(11,434)	(11,434)	(11,434)	0	0	0	0	0	(11,434)	0	0	0	0	11/23/2018 .	3FE
000000-00-0	Entercom Radio, LLC Term Loan B 5.250% 11/23/18		01/03/2014	. Call 100.0000		22,868	22,868	22,868	17, 151	n	n	n	0	n	22,868	n	n	n	Я	11/23/2018 .	3FE
	Entercom Radio, LLC Term Loan B 5.250%							•	, 101												
000000-00-0	11/23/18		03/11/2014	. Call 100.0000		7,623	7,623	7,623	0	0	0	0	0	0	7,623	0	0	0	7	11/23/2018 .	3FE
000000-00-0	Entercom Radio, LLC Term Loan B 5.250% 11/23/18		03/20/2014	. Call 100.0000		15,245	15,245	15,245	0	n	n	n	0	n	15,245	n	n	n	33	11/23/2018 .	3FF
	Entercom Radio, LLC Term Loan B 5.250%		90/20/2014			10,240	10,240	10,240							15,245					1/20/2010 .	OI L
000000-00-0	11/23/18		02/04/2014	. Call 100.0000		41,925	41,925	41,925		0	0	0	0	0	41,925	0	0	0	6	11/23/2018 .	3FE
000000-00-0	Entercom Radio, LLC Term Loan B 5.250% 11/23/18		03/05/2014	Tay Eron Evahance		5,717	5,717	5,717	0	_	^	_		^	5,717	^	^	^	25	11/23/2018 .	200
	ENTERPRISE FLEET EFF 2013-1 A2 ABS Prv Plc		V3/ U3/ ZU 14	. Tax Free Exchange				5,717	υ		0	0		0	5,111	0		0	25	11/20/2018 .	JOFE
29372E-AV-0	0.680% 09/20/18	[]	01/20/2014	Paydown		77,907	77,907	77,899	77,900	0	7	0		0	77,907	0	0	0	44	09/20/2018 .	1FE
000705 41/ 0	ENTERPRISE FLEET EFF 2013-1 A2 ABS Prv Pic		00 (00 (004 (	December		004 040	004 040	004 040	004.047	_			00	•	004.040	_	_	_	070	00/00/0040	455
29372E-AV-0	0.680% 09/20/18 ENTERPRISE FLEET EFF 2013-1 A2 ABS Prv Plc		02/20/2014	Paydown		334,346	334,346	334,312	334,317	0	30	0	30	0	334,346	0	0	0	379	09/20/2018 .	1FE
29372E-AV-0	0.680% 09/20/18		03/20/2014	Paydown		293,562	293,562	293,532	293,536	0	26	0	26	0	293,562	0	0	0	499	09/20/2018	1FE
	FleetPride Corporation 1st Lien Term Loan			·																	
30255F-AD-7	5.250% 11/19/19 Fieldwood Energy LLC 1st Lien Term Loan		03/31/2014	. Call 100.0000		581	581	578	0	0	3	l0	3	0	581	0	0	0	5	11/19/2019 .	4FE
31659H-AD-3	3.875% 09/28/18	[	_03/06/2014	Tax Free Exchange		6,848	6,848	6,848	0	0	0	0	0	0	6,848	0	0	0	0	09/28/2018 .	3FE

## **SCHEDULE D - PART 4**

					SHOW All LO	ng-renn bo	onds and Stoc	JK Solu, Rec	reemed or c												
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Valu	ue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's		Exchange	Book/				Bond		nation
									Prior Year		0					Caraian			Interest/	Stated	
											Current	Other Than		Change in	Adjusted	Foreign	D				or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	Fieldwood Energy LLC 1st Lien Term Loan	Ĭ								,									Ĭ		
31659H-AD-3	3.875% 09/28/18		03/06/2014	Tax Free Exchange		41, 191	41, 191	41, 191	0	0	0	0	0	0	41,191	0	0	0	0	09/28/2018	3FE
	Filtration Group Corporation 1st Lien Term			-																	
000000-00-0	Loan 4.500% 11/21/20		03/31/2014 _	Call 100.0000		612	612	608	0	0	4	0	4	0	612	0	0	0	3	11/21/2020	4FE
	Filtration Group Corporation 1st Lien Term																				
0-00-000Q <sub></sub>	Loan 4.500% 11/21/20		03/31/2014	Call 100.0000		612	612		0	0	4	0	4	0	612	0	0	0	3	11/21/2020	. 4FE
	Filtration Group Corporation 1st Lien Term									_	_	_		_		_	_	_	_		
31732F-AG-1	Loan 4.500% 11/21/20		02/26/2014 _	Tax Free Exchange		608	612	609	<u>6</u> 09	0	0	0	0	0	608	0	0	0		11/21/2020 _	4FE
047005 40 4	Filtration Group Corporation 1st Lien Term		00/00/0044	T F F		000	040	000	200	_	_				000	•	_	_	-	11/01/0000	455
31732F-AG-1	Loan 4.500% 11/21/20 First Horizon Alt Mtg FHAMS 2006-FA3 A6 CMO		02/26/2014 _	Tax Free Exchange		608	612	609	609	0	0			0	608	0	0	0		11/21/2020	4rt
32051H-AF-0	6.000% 07/25/36		_01/01/2014 _	Paydown		12,947	14,415	8,925	9,489	_	4.425	_	4.425	Λ.	13,913	n	(966)	(966)	72	07/25/2036	1EM
3203 II I=AF=0	First Horizon Alt Mtg FHAMS 2006-FA3 A6 CMO		01/01/2014 _	. i ayuuwii	-	12,34/										0	(300)	(300)	12		
32051H-AF-0	6.000% 07/25/36		02/01/2014 .	Paydown		n	781	484	514	n	1	n	1	n	515	n	(515)	(515)	4	07/25/2036	1FM
	First Horizon Alt Mtg FHAMS 2006-FA3 A6 CMO						[										(0.0)	(0.0)			
32051H-AF-0	6.000% 07/25/36		_03/01/2014	Paydown		0	4,665	2,888	3,071	0	6	0	6	0	3,077	0	(3,077)	(3,077)	24	07/25/2036	1FM
	First Inv Auto Tr FIAOT 2013-1A A2 ABS Prv			.,				,							,		,	,			
32058E-AC-7	Pic 0.900% 10/15/18		01/15/2014	Paydown		69,435	69,435		69,433	0	3	0	3	0		0	0	0	52	10/15/2018	1FE
	First Inv Auto Tr FIAOT 2013-1A A2 ABS Prv			,				•													
32058E-AC-7	Pic 0.900% 10/15/18		02/15/2014 _	Paydown		73,694	73,694	73,690	73,691	0	3	0	3	0	73,694	0	0	0	111	10/15/2018	1FE
	First Inv Auto Tr FIAOT 2013-1A A2 ABS Prv																				
32058E-AC-7	Pic 0.900% 10/15/18		03/15/2014	Paydown		72,730	72,730	72,726	72,727	0	3	0	3	0	72,730	0	0	0	164	10/15/2018	1FE
	FORD CREDIT FLOO FORDF 2013-1 B ABS 1.120%																				
34528Q-CF-9	01/15/18		03/19/2014 _	CitiGroup		5,495,959	5,475,000	5,473,823	5,474,189	0	91	0	91	0	5,474,280	0	21,679	21,679	16,863	01/15/2018	
34529P-AE-5	FORDO 2011-A B 2.380% 07/15/16		03/19/2014 _	Deutsche Bank		4,911,322	4,825,000	4,925,270	0	0	(5,347)	0	(5,347)	0	4,919,922	0	(8,600)	(8,600)	22,010	07/15/2016 _	1FE
34529U-AC-8	Ford Credit Auto FORDO 2012-A A3 ABS 0.840% 08/15/16		01/15/2014 .	Davidama		28,505	28,505	28,504	28,504					0	28,505	0	0	0	20	_08/15/2016 _	100
343290-80-6	Ford Credit Auto FORDO 2012-A A3 ABS 0.840%		17 13/2014	Paydown		20,303	20,303	20,304	20,304			0			20,303		0		20	06/ 13/2010	. IFE
34529U-AC-8	08/15/16		02/15/2014 _	Paydown		28,754	28,754	28,753	28,753	0	1	0	1	0	28.754	0	0	0	40	_08/15/2016 _	1FF
040200 110 0	Ford Credit Auto FORDO 2012-A A3 ABS 0.840%					20,704	20,704								20,704					2.00/ 10/ 2010	
34529U-AC-8	08/15/16		03/15/2014	Paydown		25,264	25,264	25,263	25,264	0	0	0	0	0	25,264	0	0	0	53	08/15/2016	1FE
	FORD CREDIT AUTO FORDL 2013-A A2 ABS 0.460%																				
34530C-AB-7	05/15/15		01/15/2014 _	Paydown		17,512	17,512	17,510	17,511	0	1	0	1	0	17,512	0	0	0	7	05/15/2015	1FE
	FORD CREDIT AUTO FORDL 2013-A A2 ABS 0.460%		1							1		1									
34530C-AB-7	05/15/15		02/15/2014	Paydown		20,825	20,825	20,823	20,824	0	1	0	1	0	20,825	0	0	0	16	05/15/2015	. 1FE
	FORD CREDIT AUTO FORDL 2013-A A2 ABS 0.460%			L .						1		1							_		1
34530C-AB-7	05/15/15		03/15/2014 _	Paydown	-	22,749	22,749	22,747	22,748	ļ0	ļ1	ļ0	ļ1 ļ.	0	22,749	0	0	0	26	05/15/2015	.   1FE
0.45000 45 5	FORD CREDIT AUTO FORDO 2013-C A2 ABS 0.550%		04 (45 (0011			47 000	47.000	47 000	47 000	_	_	1 _		_	47.000			_	_	04/45/0040	455
34530D-AB-5	04/15/16		01/15/2014 .	Paydown		17,323	17,323	17,323	17,323	0	0	0	0	0	17,323	0	0	0	8	04/15/2016	1FE
34530D-AB-5	FORD CREDIT AUTO FORDO 2013-C A2 ABS 0.550% 04/15/16		02/15/2014 _	Paydown		43,947	43,947	43,947	43,947		0		0	0	43,947	0	0	0	40	_04/15/2016 _	1FF
040000_40_0	FORD CREDIT AUTO FORDO 2013-C A2 ABS 0.550%			rayuuwii		40,347		40,347											40	94/ 13/2010	. "
34530D-AB-5	04/15/16		03/15/2014	Paydown		41,368	41,368	41,367	41,367	n	n	n	n	n	41,368	n	n	n	57	04/15/2016	1FF
UTOUUD ND=U	FORD MOTOR CRED Corp Note Non Call 7.000%		50/ 10/2014																		
345397-VN-0	04/15/15	L	03/17/2014 _	Goldman Sachs		2,131,480	2,000,000	2,182,500	2,062,626	0	(10,348)	· [ 0	(10,348)	0	2,052,278	0	79,202	79,202	60,278	_04/15/2015 _	2FE
	Fresenius Med Corp Note MW 50BP Prv Plc					,,					,010)										
35802X-AD-5	5.625% 07/31/19		03/21/2014	JP Morgan Chase		536,400	500,000	518,750	514,935	0	(566)	0	(566)	0	514.368	0	22,032	22,032	18 , 438	07/31/2019	3FE
	GATX CORP Corp Note MW 30BP 3.900% 03/30/23		1	J											, , , , , , , , , , , , , , , , , , , ,				,		
361448-AQ-6			03/25/2014 _	Bear Stearns Sec		2,524,596	2,525,000	2,497,074	2,498,781	0	666	0	666	0	2,499,447	0	25, 149	25, 149	48 , 143	03/30/2023	2FE
	GCA Services Group, Inc. New Term Loan B		1							1		1									
36156D-AJ-6	4.250% 11/01/19		01/03/2014 .	. Tax Free Exchange		15,849	15,888	15,849	0	0	0	0	0	0	15,849	0	0	0	0	11/01/2019	. 4FE
	GCA Services Group, Inc. New Term Loan B			L						1		1									1
36156D-AJ-6	4.250% 11/01/19		01/03/2014 .	Tax Free Exchange		237,728	238,324	237,728	0	0	0	0	0	0	237 , 728	0	0	0	0	11/01/2019	4FE
004500 4 : 5	GCA Services Group, Inc. New Term Loan B		04 (00 (00 : :	I		007	000 00:	007 7	_		_	I .		_	007	_			_	44 (04 (00)	455
36156D-AJ-6	4. 250% 11/01/19		u1/03/2014 .	. Tax Free Exchange		237,728	238,324	237,728	0	ļ0	0	ļ0	}0 }-	0	237 , 728	0	0	0	Ω	11/01/2019	4FE
261560 11.6	GCA Services Group, Inc. New Term Loan B		01/02/2014	Tay Eras Evahanas		15,849	15.888	15.849	^	_	^		_		15.849	0	_	_	_	11/01/2019	AEE
36156D-AJ-6	4.250% 11/01/19		_ 1/03/2014 _	Tax Free Exchange		15,849	15,888	15,849		0	0	0		0	15,849	0	0	0	0	11/01/2019	4FE

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Rec	leemed or C	Otherwise I	Disposed o	of During th	he Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15						l	
												_	Total Total						l	NAIC
												Current	Change in Foreign						1	Desig-
									D: 1/			Year's	Book/ Exchang					Bond		nation
									Prior Year	l	Current	Other Than			Foreign	Deelleed		Interest/	Stated	or
CUSIP					Number of				Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange		Total Cain	Stock	Con-	Market
Ident-		For-	Disposal	Name	Number of Shares of	Consid-		Actual	Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Impairment Recog-	Value /Adjuste (11 + 12 - Carryin		Gain (Loss) on	Gain (Loss) on	Total Gain (Loss) on	Dividends Received	tractual Maturity	In- dicator
ification	Description	eign	Disposai	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,		13) Value	Disposal	Disposal	Disposal	Disposal	DuringYear	Date	(a)
ilication	GCA Services Group, Inc. New Term Loan B	eigii	Date	Of Fulcilasei	Olock	cration	i ai value	COSt	value	(Decrease)	Accietion	HIZEU	13) Value	Date	Disposai	Disposai	Disposai	During rear	Date	(a)
36156D-AJ-6	4.250% 11/01/19	.	.01/16/2014	Tax Free Exchange		13,227	13,235	13,227	0	0	0	0	0		0	0	0	٥	11/01/2019	4FE
	GCA Services Group, Inc. New Term Loan B								_							_	_	_	1	
36156D-AJ-6	4.250% 11/01/19 GCA Services Group, Inc. New Term Loan B	.    -	_01/16/2014	Tax Free Exchange		880	882	880	0	0	0	0	0	0	0	0	0	0	11/01/2019	4FE
36156D-AJ-6	4.250% 11/01/19		.03/31/2014	Call 100.0000		75	75	75	0	0	0	0	0	075	0	0	0	1	11/01/2019	4FE
	GCA Services Group, Inc. New Term Loan B																			
36156D-AJ-6	4.250% 11/01/19	.	_03/31/2014	Call 100.0000		1,351	1,351	1,347	0	0	3	0	3	01,351	0	0	0	14	11/01/2019	4FE
36156D-AJ-6	GCA Services Group, Inc. New Term Loan B 4.250% 11/01/19		_03/31/2014	Call 100,0000		1,351	1,351	1,347	n	n	3	0	3	01,351	0	n	n	14	11/01/2019	4FF
	GFA Brands, Inc. New Term Loan B 5.000%		.90/01/2014	00.0000	-		1,001							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					1	- T C
36160E-AP-4	07/09/20		_01/22/2014	Tax Free Exchange		3, 189	3, 189	3, 189	0	0	0	0	0		0	0	0	0	07/09/2020	4FE
36160E-AP-4	GFA Brands, Inc. New Term Loan B 5.000% 07/09/20		.02/07/2014	Call 100,0000		0	0	0	0	0			0			0	0	0	07/09/2020	4EE
30 100E-AF-4	GE Equip Trans GEET 2012-1 A3 ABS 0.990%		.,,2/0//2014	Call 100.0000		0								٥				u		. 41-5
36162N-AC-1	11/23/15		_01/22/2014	Paydown		188,827	188,827	188,807	188,820	0	7	0	7	0188,827	0	0	0	156	11/23/2015	1FE
0040011404	GE Equip Trans GEET 2012-1 A3 ABS 0.990%		00 (00 (00 11			440 404	440 404	440 470	440 400									0.45	44 (00 (0045	455
36162N-AC-1	11/23/15		.02/22/2014	Paydown		148,491	148,491	148,476	148,486	0		0		0148,491	0	0	0	245	11/23/2015	1FE
36162N-AC-1	11/23/15		_03/22/2014	Paydown		116,682	116,682	116,670	116,678	0	4	0	4	0116,682	0	0	0	289	11/23/2015	1FE
	GE Equip GEET 2013-1 A2 ABS 0.500% 11/24/15	5		,				-											l	
36162W-AB-3	OF F OFFT 0040 4 A0 ADO 0 F000 44/04/45		.01/24/2014	Paydown		496,042	496,042	496,022	496,033	0	9	0	9	496,042	0	0	0	207	11/24/2015	1FE
36162W-AB-3	GE Equip GEET 2013-1 A2 ABS 0.500% 11/24/15	0	02/24/2014	Pavdown		401.049	401.049	401.033	401.041	0	7	0	7	0 401.049	0	0	0	334	11/24/2015	1FF
	GE Equip GEET 2013-1 A2 ABS 0.500% 11/24/15	5	. 92/2 1/2011			,	,	,	,					, ,						
36162W-AB-3		.    -	.03/24/2014	Paydown		421,568	421,568	421,552	421,561	0	8	0	8	0421,568	0	0	0	527	11/24/2015	
369622-SM-8	GE Cap Corp Note Non Call 5.300% 02/11/21 GEN ELEC CAP CRP Corp Note Non Call 5.900%		_03/21/2014	Goldman Sachs		5,588,666	4,975,000	5,349,492	5,288,602	0	(8,689)	0	(8,689)	05,279,913	0	308,753	308,753	163,332	02/11/2021	1FE
36962G-4C-5	05/13/14	l	01/08/2014	Bear Stearns Sec		769,217	755,000	754, 162	754,931	0	6	0	6	0 754,937	0	14,280	14,280	7,424	05/13/2014	1FE
	GEN ELEC CAP CRP Corp Note Non Call 1.000%																			
36962G-6R-0	01/08/16		_01/08/2014	Barclays Group Inc		989,610	985,000	981,838	982,861	0	34	0	34	982,895	0	6,715	6,715	5,062	01/08/2016	1FE
36962G-6R-0	01/08/16		03/13/2014	Goldman Sachs		2, 146, 124	2,130,000	2, 123, 163	2,125,374	0	476	0	476	02,125,850	0	20,274	_20,274	14,792	. 01/08/2016	1FE
	GENERAL MOTORS Corp Note MW Prv Plc 3.500%																			
37045V-AA-8	10/02/18		.03/19/2014	Timber Hills		793,058	775,000	775,000	775,000	0	0	0	0	0775,000	0	18,058	18,058	13,336	10/02/2018	3FE
37045X-AK-2	GEN MOTORS FIN Corp Note MW 50BP Prv Plc 4.250% 05/15/23		02/06/2014	Tax Free Exchange		86,000	86.000	86,000	86,000	n	n	n	0	0 86.000	n	n	n	822	05/15/2023	3FF
2.370-10// /11/ 2	General Nutrition Centers, Inc New Term Loan					,	,	50,500												
37047Q-AH-2	3.250% 03/04/19		.03/06/2014	JP Morgan Chase		999, 157	999, 157	995,411	0	0	255	0	255	995,665	0	3,492	3,492	4,690	03/04/2019	4FE
37047Q-AH-2	General Nutrition Centers, Inc New Term Loan 3.250% 03/04/19		03/31/2014	Call 100,0000		421	421	422	0	0	(1)		(1)	0421	0	0	0	1	03/04/2019	/EE
3/04/Q-AII-2	General Nutrition Centers, Inc New Term Loan			00.0000		421	421	422			11			.0421				'	93/04/2019	. 41 L
37047Q-AH-2	3.250% 03/04/19		.03/31/2014	Call 100.0000		2,499	2,499	2,490	2,490	0	9	0	9	02,499	0	0	0	23	03/04/2019	4FE
37047Q-AH-2	General Nutrition Centers, Inc New Term Loan		03/31/2014	Call 100.0000		1,666	1,666	1.660	0	0				0 1.666					03/04/2019	455
3/U4/U-AH-2	3.250% 03/04/19		_93/31/2014	Call 100.0000		1,000	1,000	1,000	υ		0			1,000		0	0		93/04/2019	4FE
375558-AN-3	1.000% 05/01/14		.03/07/2014	Jefferys and Company		258,750	75,000		75,638	0	(372)	0	(372)		0	183,484	183,484	273	05/01/2014	1FE
075550 111 5	GILEAD SCIENCES Corp Note Non Call FAS 133		00 (07 (00 11			050 751	75 005	22 22-	75.05	_	/ 0==-	_	(070)	75.555		400 40:	400 40:		05 (04 (004 :	455
375558-AN-3	1.000% 05/01/14	-    -	_U3/U//2U14	Jefferys and Company		258,750	75,000	80,335	75,638	0	(372)	0	(372)	075,266	0	183,484	183,484	273	05/01/2014	1FE
38141E-A7-4	08/01/15	<u> </u>	.01/28/2014	CitiGroup		2,081,640	2,000,000	1,997,640	1,999,208	0	39	0	39	01,999,247	0	82,393	82,393	37,000	08/01/2015	1FE
	GOLDMAN SACHS GP Corp Note Non Call 5.750%			·												-	,	·		
38141G-GS-7	01/24/22GREAT AMERICA LE GALC 2013-1 A2 ABS Prv Plc		_03/19/2014	Goldman Sachs		3,352,595	2,970,000	2,965,991	2,966,601	0	76	0	76	02,966,676	0	385,919	385,919	113,850	01/24/2022	1FE
39153V-BH-6	0.610% 05/15/15		.01/15/2014	Paydown		322,746	322,746	322,725	322,733	0	13	0	13	0322,746	0	0	0	164	05/15/2015	1FE
	GREAT AMERICA LE GALC 2013-1 A2 ABS Prv Pic			*			·							·						
39153V-BH-6	0.610% 05/15/15	.	_02/15/2014	Paydown		321,636	321,636	321,615	321,623	0	13	0	13	0321,636	0	0	0	327	05/15/2015	1FE

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or 0	Otherwise I	Disposed (	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in								Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange			Stock	Con-	Market
CUSIP		l_			Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-	<b>5</b>	For-	Disposal	Name	Shares of	Consid-	_ ,,,	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
39153V-BH-6	GREAT AMERICA LE GALC 2013-1 A2 ABS Prv Plc 0.610% 05/15/15		03/15/2014	Paydown		323,374	323,374	323,353	323,361		10		13	0	323,374	0	,	0	493	05/15/2015	1FE
09130V-DH-0	Grifols Inc. New Term Loan B 4.250%		93/ 13/ 20 14	rayuuwii									13						430		. "
39843Q-AL-5	06/01/17		02/27/2014	Call 100.0000		1,038,089	1,038,089	1,031,632	1,033,468	0	4,620	0	4,620	0	1,038,089	0	0	0	7, 108	06/01/2017	3FE
	HCP INC Corp Note MW 35BP PPut 5.375%																				
40414L-AD-1 40419V-AJ-1	02/01/21		02/12/2014	UBS Financial Services . JP Morgan Chase		443,416	400,000 1,767,070	397,916 1,762,652	398,420 1,759,866	0	24	0	24	0	398,444	0	44,972 19,758	44,972	11,765 15,462	02/01/2021 06/05/2020	
40419V-AJ-1	HJ Heinz Co. Term Loan B2 3.500% 06/05/20 L		03/31/2014	Call 100.0000		10,935	10,935	10,907	1,759,860	0	45	0	45	0	10,935	0	19,736	19,736	96	06/05/2020	
	HJ Heinz Co. Term Loan B2 3.500% 06/05/20 .		03/31/2014	Call 100.0000		4,451	4,451	4,440	4,433	0	18	0	18	0	4,451	0	0	0	39		
	HSBC FINANCE CRP Corp Note Non Call Adj																				
40429C-FR-8	0.666% 06/01/16 Household Home Equity Ln HFCHC 2006-2 A1 ABS		03/19/2014	Pershing		5,293,009	5,300,000	4,844,060	5, 109, 381	0	17,290	0	17,290	0	5, 126, 671	0	166,339	166,339	11,023	06/01/2016	1FE
40430Y-AA-9	0.307% 03/20/36		01/21/2014	Paydown		9.099	9.099	8,502	8.778	0	321	0	321	0	9.099	0	0	0	3	03/20/2036	1FM
	Household Home Equity Ln HFCHC 2006-2 A1 ABS					,	,		,						,						
40430Y-AA-9	0.307% 03/20/36		02/20/2014	Paydown		7,793	7,793	7,282	7,518	0	275	0	275	0	7 , 793	0	0	0	4	03/20/2036	. 1FM
40430Y-AA-9	Household Home Equity Ln HFCHC 2006-2 A1 ABS 0.307% 03/20/36		03/20/2014	Paydown		8,087	8.087	7,557	7,802		285		285	0	8.087	0	,	0	6	03/20/2036	1EM
404301-AA-3	Harbor Freight Tools USA, Inc. New 1st Lien		41 02/20/20	rayuuwii				, ,557	, ,002		203		205								
41151P-AK-1	Term Loan 4.750% 07/26/19		01/31/2014	Call 100.0000		1,704	1,704	1,700	1,700	0	4	0	4	0	1,704	0	0	0	21	07/26/2019	4FE
	Harbourvest Partners, LLC Term Loan B									_				_		_	_	_			
41165Q-AD-9	4.750% 11/21/17 Harbourvest Partners, LLC Term Loan B		01/15/2014	Call 100.0000		72,860	72,860	72,496	72,567	0	293	0	293	0	72,860	0	0	0	884	11/21/2017	. 3FE
41165Q-AD-9	4.750% 11/21/17		02/04/2014	Tax Free Exchange		966,038	972,449	967,587	968,539	0	(2,502)	0	(2,502)	0	966 , 038	0	0	0	14,371	11/21/2017	3FE
	Harley Davidson HDMOT 2013-1 A2 ABS 0.450%																				
41283Y-AB-3	08/15/16		01/15/2014	Paydown		181,588	181,588	181,578	181,583	0	5	0	5	0	181,588	0	0	0	68	08/15/2016	. 1FE
41283Y-AB-3	Harley Davidson HDMOT 2013-1 A2 ABS 0.450% 08/15/16		02/15/2014	Paydown		178,850	178,850	178,840	178,845	0	5	0	5	0	178.850	0	0	0	134	08/15/2016	1FE
	Harley Davidson HDMOT 2013-1 A2 ABS 0.450%						·								,						
41283Y-AB-3	08/15/16		03/15/2014	Paydown		175,744	175,744	175,734	175,739	0	5	0	5	0	175,744	0	0	0	198	08/15/2016	. 1FE
416515-AM-6	Hartford Fin Serv Corp Note Cont Call 4.750% 03/01/14		03/01/2014	Maturity		1,550,000	1,550,000	1,545,102	1.549.892	0	108	0	108	0	1,550,000	0	0	0	36,813	03/01/2014	2FF
4 103 13-AIII-0	HD Supply, Inc. Term Loan B 4.000% 06/28/18	3		maturity		1,330,000	1,350,000			0	100		108		1,330,000				,00,013		. 21 L
42206J-AK-8			03/31/2014	Call 100.0000		990	990	999	0	0	(9)	0	(9)	0	990	0	0	0	1	06/28/2018	4FE
42218B-AJ-4	Health Management Associates, New Term Loan B 3.500% 11/16/18		01/27/2014	Call 100.0000		940,088	940.088	940,088	940,088		0		0	0	940.088	0		0	0.400	11 /10 /0010	arr.
422 10D-AJ-4	Hertz Corporation. (The) Add-On Term Loan B		1/2//2014	Call 100.0000		940,088	940,088	940,088	940,088				0		940,088	0		0	2,468	11/16/2018	. JFE
42804V-AM-3	3.750% 03/12/18		_03/31/2014	Call 100.0000		3,943	3,943	3,924	3,927	0	16	0	16	0	3,943	0	0	0	37	03/12/2018	3FE
4000 111 111 1	Hertz Corporation, (The) Term Loan B2		04 (00 (0011	D		607.07-	200 04-	200 04-	200 0:-	_	_	_		_	200 045	_	450		4 565	00/44/0040	055
42804V-AN-1	3.000% 03/11/18 Hertz Corporation, (The) Term Loan B2		01/28/2014	Bank of America Sec		367,377	366,918	366,918	366,918	l0	0	l0	l0	0	366,918	0	459	459	1,582	03/11/2018	3FE
42804V-AN-1	3.000% 03/11/18		_03/31/2014	Call 100.0000		1,209	1,209	1,209	0	0	0	0	0	0	1,209	0	0	0	7	03/11/2018	3FE
	HEWLETT-PACK CO Corp Note MW 45BP 4.750%	] ]		l						1		1									[ "]
428236-AV-5	06/02/14 HEWLETT-PACK CO Corp Note MW 10BP 2.125%		03/31/2014	Wells Fargo Bank		815,670	810,000	809,943	809,990	0	6	0	6	0	809,996	0	5,674	5,674	12,932	06/02/2014	2FE
428236-BC-6	09/13/15		01/09/2014	Pershina		3,444,728	3.375.000	3,371,186	3.373.661	0	28	0	28	0	3.373.689	0	71.039	71.039	24.105	09/13/2015	2FF
	HEWLETT-PACK CO Corp Note MW 15BP 3.750%			. o. og			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
428236-BF-9	12/01/20		02/12/2014	Credit Suisse		734,803	730,000	707,888	710,031	0	331	0	331	0	710,362	0	24,442	24,442	5,855	12/01/2020	. 2FE
428236-BF-9	HEWLETT-PACK CO Corp Note MW 15BP 3.750% 12/01/20		02/12/2014	Credit Suisse		910,955	905.000	877,588	880,244	_	410		410	0	880.654	0	30,301	30,301	7, 259	12/01/2020	2FF
420200-DF-9	HEWLETT-PACK CO Corp Note MW 15BP 3.750%		14 14 14 14 14 14	Ordert 001550							410		410							12/01/2020	- 4 L
428236-BF-9	12/01/20		02/24/2014	Credit Suisse		406,536	400,000	387,884	389,058	0	215	0	215	0	389,273	0	17,263	17,263	3,583	12/01/2020	2FE
400000 DE 0	HEWLETT-PACK CO Corp Note MW 15BP 3.750% 12/01/20		00/04/0044	04:4 0-:		503.088	495,000	400.000	481.459	_	266		266		481.726	0	04 000	04 000	4 404	10 /01 /0000	OFF
428236-BF-9	12/01/20		02/24/2014	Credit Suisse		503,088	495,000	480,006	481,459	0	266	0	266	0	481,726	0	21,362	21,362	4,434	12/01/2020	_ 2rt
428236-BF-9	12/01/20		02/25/2014	Credit Suisse		188,558	185,000	179,396	179,939	0	101	0	101	0	180,041	0	8,517	8,517	1,677	12/01/2020	2FE
	HEWLETT-PACK CO Corp Note MW 15BP 3.750%						·														
428236-BF-9	12/01/20	l	02/25/2014	RBS Securities	L	188,794	185.000	179.396	179.939	L0	101	L0	101	0	180 . 041	0	8.754	8.754	1.677	12/01/2020	2FE

## **SCHEDULE D - PART 4**

4		1 2			6	7							ne Current Qua		10	47	40	40	00	04	- 00
1	2	3	4	5	б	/	8	9	10	11	12	ok/Adjusted 13	Carrying Value		16	17	18	19	20	21	22
										11	12	13		15 [atal							NAIC
												Current		Total							Desig-
												Current		oreign	Book/				Bond		nation
									Prior Year		0	Year's				Faraian				Ctatad	
											Current	Other Than				Foreign	Dealized		Interest/	Stated	Or
OLIOID					N				Book/	Unrealized	Year's	Temporary	, ,			xchange	Realized	T. 1. 1. 0	Stock	Con-	Market
CUSIP			D:	N1	Number of	0		A . 1 1	Adjusted	Valuation	(Amor-	Impairment			alue at	Gain	Gain	Total Gain	Dividends	tractual	ln-
Ident-	5	For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-				Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) V	'alue [	Date D	Disposal	Disposal	Disposal	DuringYear	Date	(a)
428236-BF-9	HEWLETT-PACK CO Corp Note MW 15BP 3.750% 12/01/20		02/25/2014	RBS Securities		229,615	225,000	218 , 185	218,845	0	123		123	0	218,968	0	10,646	10,646	2,039	12/01/2020	SEE
420230-DI -3	HEWLETT-PACK CO Corp Note MW 15BP 3.750%		92/23/2014	nbo occurres		223,013	223,000	210,103	210,040	0	120		120		210,300		10,040	10,040	2,009	12/01/2020	. 21 L
428236-BF-9	12/01/20		02/25/2014	Credit Suisse		229,327	225,000	218, 185	218,845	0	123	0	123	0	218,968	0	10,358	10,358	2,039	12/01/2020	2FE
	Hilton Hotels Corporation USD Term Loan B2																				
000000-00-0	4.000% 10/26/20		02/25/2014	. Tax Free Exchange		9,968	9,933	9,968	0	0	0	0	0	0	9,968	0	0	0	0	10/26/2020	3FE
000000-00-0	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20		02/25/2014	Tax Free Exchange		26,157	26,316	26, 157	^	^		_			26 , 157	0	^	^	_	10/26/2020 _	200
000000-00-0	Hilton Hotels Corporation USD Term Loan B2		y2/20/2014	. Tax Tiee Exchange		20, 13/	∠0,010	20, 13/				ļ	ļ		20, 13/			0	ا لا	10/ 20/ 2020	. JI E
000000-00-0	4.000% 10/26/20		03/13/2014	. Call 100.0000		26,316	26,316	26, 157	0	0	159	0	159	0	26,316	0	0	0	44	10/26/2020	3FE
	Hilton Hotels Corporation USD Term Loan B2						•														
000000-00-0	4.000% 10/26/20		03/31/2014	. Call 100.0000		9,933	9,933	9,968	0	0	(34)	0	(34)	0	9,933	0	0	0	35	10/26/2020 _	3FE
000000 00 0	Hilton Hotels Corporation USD Term Loan B2		00 /04 /0044	0-11 100 0000		00 040	00.040	00 457	•	_	159		450	0	00.040	_	_	_	20	10 /00 /0000	arr
000000-00-0	4.000% 10/26/20 Hilton Hotels Corporation USD Term Loan B2		03/31/2014	. Call 100.0000		26,316	26,316	26 , 157	0	0	159	l	159		26,316	U	0	0	93	10/26/2020	. JFE
000000-00-0	4.000% 10/26/20		03/31/2014	Call 100.0000		26,316	26,316	26, 157	0	0	159	0	159	0	26,316	0	0	0	93	10/26/2020	3FE
	Hilton Hotels Corporation USD Term Loan B2																				
000000-00-0	3.750% 10/26/20		03/13/2014	. Call 100.0000		26,316	26,316	26 , 157	0	0	159	0	159	0	26,316	0	0	0	44	10/26/2020	3FE
000000 00 0	Hilton Hotels Corporation USD Term Loan B2		00/40/0044	0 11 400 0000		0.000	0.000	0.000	0		(34)		(34)		0.000		0		17	40 (00 (0000	055
000000-00-0	3.750% 10/26/20 Hilton Hotels Corporation USD Term Loan B2		03/13/2014	. Call 100.0000		9,933	9,933	9,968	u	0	(34)		(34)	0	9,933	0	0	0	1/	10/26/2020 _	3FE
43289D-AC-7	4.000% 10/26/20		01/30/2014	Tax Free Exchange		159,529	158.933	159,529	0	0	0	0	0	0	159.529	0	0	0	0	10/26/2020	3FF
	Hilton Hotels Corporation USD Term Loan B2																				
43289D-AC-7	4.000% 10/26/20		02/25/2014	Tax Free Exchange		29,903	29,800	29,912	0	0	(9)	0	(9)	0	29,903	0	0	0	81	10/26/2020	3FE
43289D-AC-7	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20		02/25/2014	T F F		29.903	29.800	00 040	0	0	(0)		(0)		29.903		0	0	81	10/26/2020	OFF
43289D-AU-7	Hilton Hotels Corporation USD Term Loan B2		02/25/2014	. Tax Free Exchange		29,903	29,800	29,912			(9)		(9)		29,903				01	10/26/2020	. 3FE
43289D-AC-7	4.000% 10/26/20		02/25/2014	Tax Free Exchange		78,472	78,947		78,504	0	(33)	0	(33)	o L	78,472	0	0	0	769	10/26/2020	3FE
	Hilton Hotels Corporation USD Term Loan B2																				
43289D-AC-7	4.000% 10/26/20		02/25/2014	. Tax Free Exchange		78,472	78,947	78,553	78,504	0	(33)	0	(33)	0	78,472	0	0	0	<i>7</i> 69	10/26/2020	3FE
43289D-AC-7	Hilton Hotels Corporation USD Term Loan B2 4.000% 10/26/20		.02/25/2014	Tax Free Exchange		78.472	78.947	78.553	78.504	0	(33)	0	(33)	٥	78.472	0	0	0	769	10/26/2020 _	SEE
40203D A0 7	Hilton Hotels Corporation USD Term Loan B2		92/25/2014	Tax Tree Exchange							(00)		(00)		70,472					10/20/2020	. or L
43289D-AC-7	4.000% 10/26/20		02/25/2014	. Tax Free Exchange		78,472	78,947	78,553	78,504	٥	(33)	0	(33)	0	78,472	0	0	0	769	10/26/2020	3FE
400444 111.0	Hologic Inc. New Term Loan B 3.250%		04 (04 (0044	400 0000		4 550	4 550	4 550	4 550						4 550					00 (04 (0040	055
43644A-AU-3	08/01/19		01/31/2014	Call 100.0000		1,558	1,558	1,558	1,558	0	0	0		0	1,558	0	0	0	د	08/01/2019	3FE
43644A-AU-3	08/01/19		02/26/2014	Call 100,0000		489,206	489,206	489,206	489,206	0	0	0	0	o L	489,206	0	0	0	2,905	08/01/2019	3FE
	HOME DEPOT INC Corp Note Call MW 4.200%																				
437076-BA-9	04/01/43		03/17/2014	JP Morgan Chase		5,705,160	6,000,000	5,544,690	0	0	1,742	0	1,742	0	.5,546,432	0	158,728	158,728	118,300	04/01/2043	1FE
43814A-AC-7	Honda Auto Rec HAROT 2011-2 A3 ABS 0.940% 03/18/15		01/18/2014	Paydown		32.633	32.633	32,632	32.633	0	1	0	1	٥	32.633	0	0	0	26	_03/18/2015 _	1FE
223001411101	Honda Auto Rec HAROT 2011-2 A3 ABS 0.940%		2.01/10/2014	1 4 7 40 111																2.20/ 10/ 2010 1.	
43814A-AC-7	03/18/15		01/18/2014	Paydown		8, 158	8, 158	8, 158	8, 158	0	0	0	0	0	8 , 158	0	0	0	6	03/18/2015	1FE
	Honda Auto Rec HAROT 2011-2 A3 ABS 0.940%									_		_		_		_					
43814A-AC-7	03/18/15 Honda Auto Rec HAROT 2011-2 A3 ABS 0.940%		02/18/2014	Paydown		31,669	31,669	31,668	31,668	0	1	0		0	31,669	0	0	0	50	03/18/2015	. 1FE
43814A-AC-7	03/18/15		02/18/2014	Pavdown		7,917	7,917	7,917	7,917	0	0	0	0	0	7,917	0	0	0	12	03/18/2015	1FE
	Honda Auto Rec HAROT 2011-2 A3 ABS 0.940%			.,			•	•													
43814A-AC-7	03/18/15		03/18/2014 _	Paydown		29,269	29,269	29,268	29,269	0	1	0	ļ1 ļ	0	29,269	0	0	0	69	03/18/2015 _	1FE
43814A-AC-7	Honda Auto Rec HAROT 2011-2 A3 ABS 0.940% 03/18/15		03/18/2014	Paydown		7,317	7,317	7,317	7,317	_		_	0	0	7,317	0	0		17	03/18/2015 _	1FE
400 I4A-AU-/	Honda Auto Rec HAROT 2013-2 A2 ABS 0.370%		10/2014	ι αγυυνιι								l			110, 1		0	0	1/	לו 20 /טו /טע	
43814E-AB-1	10/17/15		01/16/2014	Paydown		219,620	219,620	219,602	219,612	0	8	0	8	0	219,620	0	0	0	68	. 10/17/2015	1FE
	Honda Auto Rec HAROT 2013-2 A2 ABS 0.370%																				
43814E-AB-1	10/17/15 Honda Auto Rec HAROT 2013-2 A2 ABS 0.370%		02/16/2014	Paydown		725,356	725,356	725,295	725,328	0	28	0	28	0	725,356	0	0	0	447	10/17/2015	1FE
43814E-AB-1	Honda Auto Hec HAHUI 2013-2 A2 ABS 0.370%		03/16/2014	Paydown		669.772	669.772	669.715	669.746	n	26	n	26	0	669.772	n	n	n	620	_10/17/2015 _	1FF
	10/ 11/ 10	1	۱۱ ۱۵/ ۱۵ /۱۵۷ ا	u   u   u   u   u   u   u   u   u		7۱۱, ۵۵۷				U	20	<u> </u>	L	v	000,112	U	0		020	10/ 11/2013	- 0

## **SCHEDULE D - PART 4**

					O11011 7 till E0	ng ronn be	mae ana ete	on cona, mod	accinica or c	JUICI WISC I	Diapoaca i	or During ti	ne Current Quarte							
1	2	3	4	5	6	7	8	9	10	Ch		ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
												1	Total Total							NAIC
												Current	Change in Forei					Bond		Desig-
									Prior Year		Current	Year's	Book/ Exchai	90	Foreign			Interest/	Stated	nation or
									Book/	Unrealized	Current Year's	Other Than Temporary	Adjusted Chang Carrying Boo		Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjus	, ,	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carryi		(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13) Valu		Disposal	Disposal	Disposal	DuringYear	Date	(a)
	Honda Auto Rec HAROT 2013-2 A2 ABS 0.370%																			
43814E-AB-1	10/17/15		03/19/2014	Morgan Stanley		5,830,935	5,830,252	5,829,759	5,830,028	0	47	0	47	5,830,075	0	860	860	5,872	10/17/2015	1FE
_44107T-AK-2	6.000% 11/01/20		_03/19/2014 _	Wells Fargo Bank		3,868,688	3,525,000	3,898,325	3,818,026	0	(22,496)	0	(22,496)	03,795,530	0	73, 157	73, 157	136,888	_11/01/2020 _	2FE
	Hubbard Radio, LLC Term Loan B 4.500%			· ·																
44344H-AB-1	04/29/19		01/31/2014	. Call 100.0000		4, 141	4, 141	4, 141	4, 141	0	0	0	0	4,141	0	0	0	16	04/29/2019	. 4FE
_44344H-AB-1	04/29/19		02/28/2014	Call 100.0000		4, 141	4, 141	4, 141	4, 141	0	0	0	0	04,141	0	0	0	31	_04/29/2019 _	4FE
	Hubbard Radio, LLC Term Loan B 4.500%																			
44344H-AB-1	04/29/19 HUNTINGTON AUTO HUNT 2012-2 A2 ABS 0.380%		03/31/2014	. Call 100.0000		3, 105	3, 105	3, 105	3, 105	0	0	0	0	3, 105	0	0	0	35	04/29/2019	4FE
_44614T-AB-8	09/15/15		01/15/2014	Paydown		167,664	167,664	167,655	167,661	0	3	0	3	0167,664	0	0	0	53	09/15/2015	1FE
	HUNTINGTON AUTO HUNT 2012-2 A2 ABS 0.380%							•												
44614T-AB-8	09/15/15 HUNTINGTON AUTO HUNT 2012-2 A2 ABS 0.380%		02/15/2014	Paydown		167,266	167,266	167,258	167,263	0	3	J0	3		0	0	0	106	09/15/2015	1FE
_44614T-AB-8	09/15/15		03/15/2014	Paydown		154,762	154,762	154,754	154,759	0	2	0	2		0	0	0	147	09/15/2015 _	1FE
	Hyundai Auto Rec Tr HART 2011-A B ABS			,				•												
44890B-AE-6	2.450% 04/15/16		03/17/2014	. Morgan Stanley		1,858,165	1,830,000	1,890,333	1,859,953	0	(6,095)	00	(6,095)		0	4,307	4,307	11,707	04/15/2016	. 1FE
_44890E-AC-4	1.040% 09/15/15		01/15/2014 _	Paydown		45,567	45,567	45,557	45,565	0	2	0	2	045,567	0	0	0	39	09/15/2015 _	1FE
	Hyundai Auto Rec Tr HART 2011-B A3 ABS			,																
44890E-AC-4	1.040% 09/15/15		01/15/2014	Paydown		7,585	7,585	7,583	7,585	0	0	0	0	7,585	0	0	0	7	09/15/2015	1FE
_44890E-AC-4	1.040% 09/15/15		02/15/2014	Paydown		45,834	45,834	45,824	45,832	0	2	0	2	045,834	0	0	0	79	09/15/2015 _	1FE
	Hyundai Auto Rec Tr HART 2011-B A3 ABS																_			
44890E-AC-4	1.040% 09/15/15		02/15/2014	Paydown		7,630	7,630	7,628	7,629	0	0	0	0	7 , 630	0	0	0	13	09/15/2015	. 1FE
_44890E-AC-4	1.040% 09/15/15		03/15/2014	Paydown		40,723	40,723	40,714	40,721	0	2	0	2		0	0	0	106	09/15/2015	. 1FE
440005 40 4	Hyundai Auto Rec Tr HART 2011-B A3 ABS		00 /45 /0044	D 4		0.770	0.770	0 777	0.770					0 0 770				40	00 (45 (0045	455
44890E-AC-4	1.040% 09/15/15 HYUNDAI AUTO LEA HALST 2012-A A2 ABS Prv Plc		03/15/2014	Paydown		6,779	6,779	6,777	6,778				l	6,779	0	0		18	09/15/2015	1FE
_44890F-AB-3	0.680% 01/15/15		01/15/2014	Paydown		53,993	53,993	53,987	53,993	0	0	0	0		0	0	0	31	01/15/2015 _	1FE
44000F AD 0	HYUNDAI AUTO LEA HALST 2012-A A2 ABS Prv Plc		04 /45 /0044	Davidania		05 005	25 005	25 000	25 005	,	0			0 05 005			٥	20	04/45/0045	400
44890F-AB-3	0.680% 01/15/15		01/15/2014	Paydown		35,995	35,995	35,992	35,995			ļ						20	01/15/2015	1FE
_44919P-AC-6	12/15/22		03/21/2014	Morgan Stanley		314,916	322,000	322,000	322,000	0	0	0	0	0322,000	0	(7,084)	(7,084)	4,291	12/15/2022	. 3FE
44921S-AC-6	Hyundai Auto Lease HALST 2013-A A2 ABS Prv Plc 0.510% 09/15/15		01/15/2014	Paydown		98 , 140	98 , 140	98 , 137	98 , 139	0		_	1		^	0	0	42	09/15/2015	1FE
<del></del> 10-40-0	Hyundai Auto Lease HALST 2013-A A2 ABS Prv		10/2014 /וע	Paydown			30, 14U	თი, ია/		u		ļ						42	לו 20 /טו /פע	
_44921S-AC-6	Pic 0.510% 09/15/15		01/15/2014	Paydown		147,210	147,210	147,206	147,208	0	2	0	2	147,210	0	0	0	63	09/15/2015	. 1FE
_44921S-AC-6	Hyundai Auto Lease HALST 2013-A A2 ABS Prv PIc 0.510% 09/15/15		02/15/2014	Paydown		99,226	99,226			n	2	0	2	0	0	n	n	84	09/15/2015	1FF
	Hyundai Auto Lease HALST 2013-A A2 ABS Prv																			
_44921S-AC-6	Pic 0.510% 09/15/15		02/15/2014	Paydown		148,839	148,839	148,835	148,837	0	2	0	2		0	0	0	127	09/15/2015	. 1FE
_44921S-AC-6	Hyundai Auto Lease HALST 2013-A A2 ABS Prv Plc 0.510% 09/15/15		03/15/2014	Pavdown		92.144	92.144	92,141	92, 143	n	1	n	1	92.144	n	n	n	117	09/15/2015	1FE
	Hyundai Auto Lease HALST 2013-A A2 ABS Prv			.,		,	,		,				[	,						
44921S-AC-6	PIc 0.510% 09/15/15IMS Health Incorporated USD Term Loan B1		03/15/2014	Paydown		138,216	138,216	138,212	138,214	0	2	0	2	138,216	0	0	0	176	09/15/2015	. 1FE
_000000-00-0	3.750% 09/01/17		_03/17/2014 _	Call 100.0000		141,745	141,745	141,745	141,745	0	0	0	0	0 141,745	0	0	0	1,801	_09/01/2017 _	3FE_
	IMS Health Incorporated USD Term Loan B1							•												
000000-00-0	3.750% 09/01/17IMS Health Incorporated USD Term Loan B1		03/17/2014	. Call 100.0000		651,681	651,681	650,342	650,586	0	1,095	0	1,095	651,681	0	0	0	8,282	09/01/2017	3FE
_000000-00-0	3.750% 09/01/17		03/17/2014 _	Call 100.0000		43,476	43,476	43,476	43,476	0	0	0	0	043,476	0	0	0	629	_09/01/2017 _	3FE
	IMS Health Incorporated USD Term Loan B1																			
_,000000-00-0	3.750% 09/01/17IMS Health Incorporated USD Term Loan B1		03/17/2014	. Call 100.0000		199,881	199,881	199,468	199,543	0	337	J0	337	199,881	0	0	0	2,894	09/01/2017	. 3FE
_44969C-AM-2	3.750% 09/01/17	<u> </u>	03/17/2014 _	Call 100.0000		163,529	163,529	163,529	163,529	0	0	0	0		0	0	0	1,363	09/01/2017 _	3FE

## **SCHEDULE D - PART 4**

11 12 13 14 15 Total Total NAIC						Snow All Lo	ng-Term Bo	onds and Stoc	ck Sola, Rea	eemed or c	Jinerwise	Disposea (	of During ti	ne Current C	Quarter							
Part	1	2	3	4	5	6	7	8	9	10						16	17	18	19	20	21	22
Column											11	12	13									
Cum													_									NAIC
																D I. /				D i		Desig-
Company   Comp										D. C. W.							<b>-</b>				01-1-1	
District															•			Poolized				
Deficial or   Description   Property   Deficial or   Description   Property   Deficial or   Description   Property   Deficial or   Deficial	CLISIB					Number of													Total Gain			
			For-	Disposal	Name		Consid-		Actual													
Security   Security Company and Security Company		Description						Par Value				,					` ,	` ,				
			o.g	5410	011 010001	Ctoon	0.00.011	. a. va.ac	0001	7 4.40	(Decircuse)	71001011011	mzca	.0)	Value	2410	2.opeca.	2.00000.	2.00000.	2 49 . 64.	2410	(4)
2007-1-96     2007-1-96	44969C-AM-2	3.750% 09/01/17		03/17/2014	. Call 100.0000		751,832	751,832	750,276	750,557	0	1,275	0	1,275	0	751,832	0	0	0	6,265	09/01/2017	3FE
Part	45672 LAR_6			02/21/2014	Call 100 0000		276	276	276	0	0	0	0	0	0	276	0	0	١ ,	1	05/04/2019	200
	43072J-AD-0			93/31/2014	. Call 100.0000		370		١٥								0	0			93/04/2010	. OFE
	45672J-AB-6	3.750% 05/04/18		03/31/2014	Call 100.0000		4,650	4,650	4,650	0	0	0	0	0	0	4,650	0	0	0	9	05/04/2018	3FE
Internative Name   Composed   C	450701 40 4			00/04/0044	0 11 400 0000		0.500	0.500	0.540		0				0	0. 500				-	00 (00 (0000	455
50000-00   4   500 0000-00   5   500 0000   5   5   5   5   5	45672L-AB-1			93/31/2014	Call 100.0000		2,523	2,523	2,516	υ	<sup>0</sup>	b	<sup>0</sup>	b	0	2,523	0	0		د	96/03/2020	4rt
	000000-00-0			03/06/2014	Tax Free Exchange		830	836	831	830	0	0	0		0	830	0	0	0	7	09/30/2020	4FE
Description   Information				00 (00 (00::							_		_	,	_		_	_	_	_	00 (00 (005	
1,0000-000   1,0000-0000-000   1,0000-0000-000   1,0000-0000-0000-0000   1,0000-0000-0000-0000-0000-000   1,0000-0000-0000-0000-0000-0000-0000-00	000000-00-0			93/06/2014	lax Free Exchange		830	836	831	830	l0	(1)	·}0	(1)	0	830	0	0	0	7	U9/30/2020	4FE
Information Researces (no. Free Leas B   9,071/201   Cal   100,000   56   1,00   10,000   5,	000000-00-0		<u> </u>	03/31/2014	Call 100.0000		836	836	830	0	0	6	0	6	0		0	0	0	3	09/30/2020	4FE
Millipsted, En., St. Live For Exchange   3,75% of 70.00   11,70%		Information Resources, Inc. Term Loan B																				
ASSECT-4-20    Conf. Or (7/37/16)   Conf. Or (7/3	000000-00-0			03/31/2014	Call 100.0000		836	836	830	0	0	5	0	5	0	836	0	0	0	3	09/30/2020	4FE
Informative Bills Comparation for Terr Lam 8   1/10/2019   Bank of Series See   248.372   248.372   248.372   248.373   0.0 0 0 0 0 0 5.544   0.0 0 0 0 0 0 5.544   0.0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	45824P-AF-0			12/31/2013	Tax Free Exchange		13 376	13 413	13 380	13 376	0	0	0	0	0	13 376	0	0	0	0	07/30/2018	4FF
Interactive Data Corporation No. Terr Land B   2/51/2012   Cell 100.0000   5.644   5.694   5.694   5.694   0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		Interactive Data Corporation New Term Loan B			-																	
ASSIGNATION	45840X-AD-8			11/20/2013 _	Bank of America Sec		249,372	249,372	249,372	249,372	0	0	0	0	0	249,372	0	0	0	182	_02/11/2018 _	4FE
Select-Open   Interactive Data Corporation No. Term Loan B   0,001/2014   Call   100,0000   1,5,644   (5,644   (5,644   0,0   0,0   0,0   0,5,644   0,0   0,0   0,0   0,5,644   0,0   0,0   0,0   0,5,644   0,0   0,0   0,0   0,5,644   0,0   0,0   0,0   0,5,644   0,0   0,0   0,0   0,5,644   0,0   0,0   0,0   0,5,644   0,0   0,0   0,0   0,5,644   0,0   0,	45940V_AD_9			10/01/0010	Call 100 0000		5 614	5 614	5 614	5 614	0	0	0	0	0	5 614	0	0	١ ,	0	02/11/2019	200
ASSISTANCE   3.75% (27/1/18   1.0000   1.5 544   1.5 5	4J040X~AD~0			12/31/2013	. 0011 100.0000																02/11/2010	. OI L
ASSOLICATIVE   Control of the Principle State Control of the	45840X-AD-8	3.750% 02/11/18		01/01/2014	Call 100.0000		(5,614)	(5,614)	(5,614)	(5,614)	0	0	0	0	0	(5,614)	0	0	0	0	02/11/2018	3FE
Septic - Color   Septic Corporation Non-Time Lam B   1,000	AFDAOV AD O			04/04/0044	Danie of America Con		(040, 070)	(040, 070)	(040, 070)	(040, 070)	0	0		0	0	(040, 070)	0	0		0	00/11/0010	455
48800-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-	4064UX-AD-6			01/01/2014	. Bank of America Sec		(249,372)	(249,372)	(249,372)	(249,372)						(249,372)					02/11/2018	. 4FE
48874-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0	45840X-AD-8	3.750% 02/11/18		03/28/2014	Call 100.0000		8,991	8,991	9,002	0	0	(11)	0	(11)	0	8,991	0	0	0	73	02/11/2018	3FE
4574-59-4   Intl Lease Fin Corp Note Non Call   3.875.   5.974-59-4   1.974-59-8   5.974-59-4	450741.40.0			00 (05 (0044	T F F .		44.050	44.000	44.050		0			0		44.050					00 /45 /0004	455
4,5974-67-94   601/57/8	458/4J-AD-8			03/25/2014	lax Free Exchange		14,250	14,286	14,250		0	0	0		0	14,250	0	0	0	0	15/2021	4FE
	459745-GP-4			03/19/2014	Goldman Sachs		204,200	200,000	199,992	200,000	0	0	0	0	0	200,000	0	4,200	4,200	3,423	04/15/2018	3FE
DOCOMO-00-0   O Cree Group, Inc. Term Loss 81 4,0005   O J. (2008   2.008																						
0,0000-00-00-00-00-00-00-00-00-00-00-00-	D00000-00-0			03/05/2014	Taxable Exchange		201,329	200,327	200,327	200,327	0	0	0	0	0	200,327	0	1,002	1,002	1,914	03/07/2018	. 4FE
Doctor   Color   Doctor   Color   Doctor   Color   Doctor   Doct	000000-00-0			01/31/2014	Call 100.0000		2.008	2.008	2.008	2.008	0	0	0	0	0	2.008	0	0	0	21	03/07/2018	4FE
J Cres Group, Inc. Term Loan B1 4,000%   O3/07/18   AFE							·									,						
	000000-00-0			03/05/2014	Taxable Exchange		180 , 136	179,240	179,240	179,240	0	0	0		0	179,240	0	896	896	2,489	03/07/2018	4FE
Purple   P	46613B-AC-1			03/05/2014	Taxable Exchange		403.667	401.659	401.659	401,659	0	0	0	0	0	401,659	0	2.008	2,008	2,856	.03/07/2018	4FE
A662SH-Q-C					Taxabio Exeriango		·	101,000														2
.46628H-JC-5	46625H-GY-0			03/19/2014	JP Morgan Chase		3,746,113	3,250,000	3,791,320	3,570,279	0	(16,851)	0	(16,851)	0	3,553,428	0	192,685	192,685	134,875	01/15/2018	1FE
A6625H-ZL-2	46625HIC-5			03/20/2014	Mitsuhishi Bank LTD		6 940 115	6 500 000	6 713 850	6 702 287	n	(5.345)	n	(5.345)	n	6 696 942	n	243 173	243 173	172 792	08/15/2021	1FF
A6625H-2L-2   P  4.158% 01/12/39					CODIONI DUNK EID									(0,040)								
A6625M-2L-2   P  4.158% 01/12/39	46625M-2L-2	PI 4.158% 01/12/39		01/01/2014	Paydown		261,036	261,036	244,680	260 , 166	0	869	0	869	0	261,036	0	0	0	904	01/12/2039	1FM
## A6625Y-GL-1   A.6625Y-GL-1   A.66	46625M_2L_2			02/01/2014	Paydown		122 801	122 801	115 107	122 202	0	400	_	400	n	122 901	٥	n	0	951	01/12/2020	1EM
46625Y-GL-1	+002JM-2L-2			14	. i ayuuwii		122,001	122,001	115,107	122,392		409	0		0	122,001	0	0			פניטש /בו /ו ע	. II M
46625Y-GL-1   4.625% 03/15/46	46625M-2L-2	PI 4. 158% 01/12/39		03/01/2014 _	Paydown		1,914	1,914	1,795	1,908	0	6	0	6	0	1,914	0	0	0	20	_01/12/2039 _	1FM
JP MORGAN CHASE JPIMC 2005-LDP1 A2 CMBS   JP MCRGAN CHASE JPIMC 2005-L	ACCOEV CL 4			01/01/2014	Bourdown		20 654	20 654	20 054	20 504	_	60	_	60		20.654	^	^	_	450	02/15/20/0	1EU
46625Y-GL-1   4.625% 03/15/46	46625Y-GL-1			01/01/2014	raydown		39,654	39,054	39,851	39,591	0	53	0	53	0	39,654	0	0	0	153	มง/ 15/2046	. IFM
46625Y-GL-1   4.625% 03/15/46	46625Y-GL-1	4.625% 03/15/46		01/01/2014	Paydown		17,349	17,349	17,302	17,317	0	32	0	32	0	17,349	0	0	0	67	03/15/2046	1FM
JP MORGAN CHASE JPMCC 2005-LDP1 A2 CMBS	400051/ 01 :			00 (04 (00::	L .		. 7					_			_		_	_	_		00/45/00/5	450
	46625Y-GL-1			u2/01/2014	Paydown		3, /06	3, /06	3, /24	3,700	0	6	0	6	0	3,706	0	0	0	29	ม3/15/2046	. 1FM
	46625Y-GL-1			02/01/2014	Paydown		1,621	1,621	1,617	1,618	0	3	0	3	0	1,621	0	0	0	13	03/15/2046	1FM

## **SCHEDULE D - PART 4**

					Snow All Lo	ng-Term Bo	onds and Stoo	ck Sola, Red	leemed or C	tnerwise i	Disposed (	of During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
										11	12	13	_14	_15							
												0	Total	Total							NAIC
												Current Year's	Change in Book/	Foreign	Book/				Bond		Desig- nation
									Prior Year		Current	Other Than		Exchange in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
400057 01 4	JP MORGAN CHASE JPMCC 2005-LDP1 A2 CMBS		00/04/0044	0 4		040 444	040 444	050 044	040 500		550		550		040 444				4 047	00 (45 (0040	4511
46625Y-GL-1	4.625% 03/15/46		03/01/2014 .	Paydown		349, 111	349,111	350,844	348,560		550	0	550	0	349, 111	0	0	0	4,047	03/15/2046 .	IFM
46625Y-GL-1	4.625% 03/15/46		03/01/2014 _	Paydown		152,736	152,736	152,330	152,455	0	281	0	281	0	152,736	0	0	0	1,766	_03/15/2046 _	1FM
46630D-AB-8	JP Morgan Chase JPMCC 2007-C1 A2 CMBS		04/04/0044	0 4		075 450	075 450	000 405	074 704	0	421		404		075 450			0	4 004	00 (45 (0054	451
46630D-AB-8	5.676% 02/15/51		01/01/2014 .	Paydown		275, 153	275 , 153	280,495	274,731	0	421	0	421	0	275 , 153	0	0	0	1,301	02/15/2051 .	. IFM
46640B-AC-8	05/25/43		12/16/2013 _	JP Morgan Chase		824, 164	857,806	868,663	868,111	0	0	0	0	0	868 , 111	0	(43,947)	(43,947)	1,501	05/25/2043 _	1FE
46640B-AC-8	JP Morgan Chase JPMMT 2013-2 A2 CMO 3.500% 05/25/43		02/01/0014	D Margan Chara		(000 757)	(057 000)	(868,663)	(000 444)	_	•	_	_	_	(000 444)	0	44 054	44 054	(4 504)	DE /DE /DD 40	100
4004UB-AU-8	05/25/43 Pharmaceutical Product Develop New Term Loan		1/2014 בע	JP Morgan Chase		(826,757)	(857,806)	(808,603)	(868,111)	0	0	ļ0	l0	0	(868,111)	0	41,354	41,354	(1,501)	05/25/2043	1FE
47009Y-AD-9	B 4.000% 12/05/18		03/31/2014 _	Call 100.0000		1,793	1,793	1,793	1,793	0	0	0	0	0	1,793	0	0	0	(1)	12/05/2018 _	4FE
000000-00-0	Jazz Pharmaceuticals, Inc. USD Term Loan B 3,250% 06/12/18	_	03/31/2014	Call 100.0000		363	363	361	0			_	_	^	363	^	^	_	^	06/12/2018 .	200
00-00-00-0	Jazz Pharmaceuticals. Inc. USD Term Loan B	E	03/31/2014	. (411 100.0000					υ							0			2	00/ 12/2010 .	. OFE
47215D-AG-8	3.250% 06/12/18	E	01/23/2014 _	Tax Free Exchange		352,264	352,264	352,264	0	0	0	0	0	0	352,264	0	0	0	0	_06/12/2018 _	3FE
47215D-AG-8	Jazz Pharmaceuticals, Inc. USD Term Loan B 3,250% 06/12/18	_	01/23/2014	. Tax Free Exchange		351,243	352,264	351,243	0	0	0		,	٥	351,243	0		0	0	06/12/2018 .	200
47213D-AU-0	Jazz Pharmaceuticals, Inc. USD Term Loan B	L	1/20/2014	. Tax Tree Exchange					u								0			00/ 12/2010 .	. OI L
47215D-AG-8	3.250% 06/12/18	E	01/31/2014 _	Tax Free Exchange		361	363	361	0	0	0	0	0	0	361	0	0	0	0	_06/12/2018 _	3FE
47215D-AG-8	Jazz Pharmaceuticals, Inc. USD Term Loan B 3,250% 06/12/18	F	01/31/2014	Tax Free Exchange		55,473	55,752	55,473	0	0	0	0		0	55,473	0	0	0	0	06/12/2018 .	3FF
47213D-AU-0	Jazz Pharmaceuticals, Inc. USD Term Loan B	L		. Tax Tree Exchange				,30,473	υ								0			00/ 12/2010 .	. OI L
47215D-AG-8	3.250% 06/12/18	E	01/31/2014 _	Tax Free Exchange		78,469	78,469	78,469	0	0	0	0	0	0	78,469	0	0	0	56	_06/12/2018 _	3FE
47215D-AG-8	Jazz Pharmaceuticals, Inc. USD Term Loan B 3,250% 06/12/18	F	03/10/2014	Tax Free Exchange		78,469	78.469	78,469	0	0	0	0	0	0	78.469	0	0	0	325	06/12/2018 .	SEE
	Jazz Pharmaceuticals, Inc. USD Term Loan B	L		Tax Tree Exchange											,					00/ 12/2010 .	. U L
47215D-AG-8	3.250% 06/12/18	E	03/31/2014 _	. Call 100.0000		2,801	2,801	2,801	0	0	0	0	0	0	2,801	0	0	0	12	_06/12/2018 _	3FE
47215D-AG-8	Jazz Pharmaceuticals, Inc. USD Term Loan B 3,250% 06/12/18	E	03/31/2014	. Call 100.0000		2,801	2,801	2,801	0	0	0	0	0	0	2,801	0	0	0	12	06/12/2018 .	3FE
	John Deere Own Tr JDOT 2011-A A3 ABS 1.290%					,	•	•													
477867-AC-9	01/15/16 John Deere Own Tr JDOT 2011-A A3 ABS 1.290%		01/15/2014 _	Paydown		29,073	29,073	29,072	29,073	0	0	0	0	0	29,073	0	0	0	31	01/15/2016 .	1FE
477867-AC-9	01/15/16		01/15/2014 .	Paydown		18 , 159	18 , 159	18 , 158	18 , 159	0	0	0	0	0	18 , 159	0	0	0	20	01/15/2016 .	1FE
	John Deere Own Tr JDOT 2011-A A3 ABS 1.290%			,				•		_			_	_		_					
477867-AC-9	01/15/16		02/15/2014	Paydown	-	40,215	40,215	40,213	40,215	l0	0	0	0	0	40,215	0	l0	0	86	01/15/2016 .	1FE
477867-AC-9	01/15/16		02/15/2014	Paydown		25, 118	25, 118	25, 117	25, 118	0	0	0	0	0	25, 118	0	0	0	54	01/15/2016 .	1FE
477067 40 0	John Deere Own Tr JDOT 2011-A A3 ABS 1.290% 01/15/16		02/15/2014	Bourdown		15,870	15,870	15 000	15,870		_	_	_	_	15,870		_		51	01/15/2010	100
477867-AC-9	John Deere Own Tr JDOT 2011-A A3 ABS 1.290%		03/15/2014	Paydown		13,8/0	10,8/0	15,869	10,8/0	L	0	0		0		0	0			01/15/2016 .	. IFE
477867-AC-9	01/15/16		03/15/2014	Paydown		9,912	9,912	9,912	9,912	0	0	0	0	0	9,912	0	0	0	32	01/15/2016 .	1FE
47787T-AB-2	John Deere Own Tr JDOT 2013-A A2 ABS 0.410% 09/15/15		01/15/2014 .	Paydown		659,684	659,684	659,665	659,673	n	11		11	n	659,684	n	n	n	225	09/15/2015 .	1FE
H11011-AD-2	John Deere Own Tr JDOT 2013-A A2 ABS 0.410%			rayuuwii				039,003								0	0		223	00/ 13/ 2013 _	. "
47787T-AB-2	09/15/15		02/15/2014	Paydown		742,043	742,043	742,021	742,030	0	13	0	13	0	742,043	0	0	0	507	09/15/2015 .	1FE
47787T-AB-2	John Deere Own Tr JDOT 2013-A A2 ABS 0.410% 09/15/15		03/15/2014	Paydown		364,996	364,996	364,986	364,990	n	6	n	6	n	364,996	n	n	n	374	09/15/2015 .	1FF
	JOHNSON CONTROLS Corp Note MW 10BP 1.750%				-			•													
478366-AV-9	03/01/14		03/01/2014 .	Maturity		525,000	525,000	524,827	524,991	0	9	0	9	0	525,000	0	0	0	4,594	03/01/2014 .	2FE
478366-AV-9	JOHNSON CONTROLS Corp Note MW 10BP 1.750% 03/01/14	L	03/01/2014 .	Maturity		525,000	525,000	524,827	524,991		9	n	9	n	525,000	n	n	n	4,594	03/01/2014 .	2FE
	JOHNSON CONTROLS Corp Note MW 10BP 1.750%			•		·	•	•													
478366-AV-9	03/01/14		03/01/2014 _	Maturity		1,160,000	1,160,000	1,174,941	1, 162, 329	0	(2,329)	0	(2,329)	0	1,160,000	0	0	0	10 , 150	03/01/2014 _	2FE
493268-BY-1	Keycorp Student Loan Tr KSLT 2004-A 2A2 ABS 0.539% 10/28/41		01/27/2014 .	Paydown		367,245	367,245	364,376	364,712	0	2,534	0	2,534	0	367,245	0	0	0	500	10/28/2041 .	1FE
	KROGER CO/THE Corp Note MW 50BP 7.500%			BNP Paribar Securities				•													
501044-CL-3	01/15/14	1	01/07/2014 _	Corp		3,353,250	3,350,000	3,343,568	3,349,940	0	39	0	39	0	3,349,978	0	3,271	3,271	122 , 135	_01/15/2014 _	2FE

## **SCHEDULE D - PART 4**

11   12   13   14   15						Snow All Lo	ng-Term Bo	onds and Sto	ck Sola, Rec	reemed or c	Jinerwise	Disposea (	of During ti	ne Current (	Quarter							
Marco	1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Valu	ue	16	17	18	19	20	21	22
Color											11	12	13									
Cub																					NAIC	
Part																						Desig-
Control   Cont												_										nation
Digital   Processing   Proces															•							
	OLIOID.																_					Market
Process   Proc				Diamaga	Name		0		A =4=1													
Second State   Seco		Description						Dor Value				,					` '	` '			,	
1999-1995   1999	ilication	·	eigii	Date	OI Fulcilasei	Stock	eration	rai vaiue	Cost	value	(Decrease)	Accretion	nizea	13)	value	Date	Disposai	Disposai	Disposai	During real	Date	(a)
March   Marc	50212X-AR-7			12/31/2013	Call 100,0000		4.890	4.890	4.890	4.890	0	0	0	0	0	4.890	0	0	0	0	03/29/2019	3FE
15   15   15   15   15   15   15   15																						
1800   1800	50212X-AR-7			12/31/2013	. Call 100.0000		1,690	1,690	1,690	1,690	0	0	0	0	0	1,690	0	0	0	0	03/29/2019	3FE
Second	50212X-AR-7			03/31/2014	Call 100 0000		4 890	4 890	4 890	4 890	0	0	0	0	0	4 890	0	0	0	40	03/29/2019	3FF
Second Color   Seco							.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												0, 2,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
1,000   1,00	50212X-AR-7			03/31/2014	Call 100.0000		1,690	1,690	1,690	1,690	0	0	0	0	0	1,690	0	0	0	14	03/29/2019 _	3FE
See Progress Seek Like No. For Lord S   2,000   1,00	50307M_AP_2			03/31/2014	Call 100 0000		1 265	1 265	1 272	0	0	(7)		(7)	n	1 265	0	0	n	6	00/30/2020	/EE
1   10   10   10   10   10   10   10				41 02 /10 /0 /04			1,000	1,000	1,012			(1)					0		0	Q		- T L
1.0000-04-0   1.0000-04-0   1.0000-04-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0	51783Q-AL-2	12/20/20		03/31/2014	Call 100.0000		1,500	1,500	1,493	0	0	8	0	8	0	1,500	0	0	0	10	12/20/2020 _	3FE
Information   Proceedings   Proceedings   Proceedings   Proceedings   Proceedings   Procedure   Process    E0070D AF 0			01/02/2014	Tayahla Eyahana-		1 770 640	1 750 111	1 744 040	1 745 010					^	1 7/5 000		04 704	04 704	F44	04/05/2010	4EE	
Septiment   Company   Co	JZU10D-AF-0			1/ 1/ 2/ 20 14			1,110,042	1,700,111				4	J	4		1,140,922		24,721	24,121		טיי אויט / ביי אייע	- H.E
2007-2014   001/2014	52078D-AG-4	06/03/20		03/31/2014	. Call 100.0000		1,250	1,250	1,238	0	0	13	0	13	0	1,250	0	0	0	12	06/03/2020 _	4FE
18.   18.1   18.5   1	500700 40 4			00 /04 /0044	0.11 400.0000		4 000	4 000	4 000						•	4 000				40	00 (00 (0000	455
2009-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0	52078D-AG-4				. Call 100.0000		4,383	4,383	4,383			0	0		0	4,383	0	0	0	40		4FE
Section 2-10   2017-1-200   2	52108H-6W-9			01/11/2014	Paydown		1,465,621	1,465,621	1, 445, 182	1,461,874	0	3,747	0	3,747	0	1,465,621	0	0	0	23,736	09/15/2030	1FM
September   Sept																						
Second Column   Second Colum	52108H-6W-9			02/11/2014	Paydown		115,484	115,484	113,874	115, 189	0	295	0	295	0	115,484	0	0	0	2,347	09/15/2030	1FM
Distry National Corp Nation (Corp Nate No. 3509 Per Pic   District Street Corp Nation (Corp Nate No. 3509   District Street Corp Nation (Corp Nation (Corp Nate No. 3509   District Street Corp Nation (Corp N	52108H-6W-9			03/11/2014	Pavdown		18, 116	18,116	17.864	18.070	0	46	0	46	0	18,116	0	0	0	443	09/15/2030	1FM
Section   Company   Comp					,											-						
SSCRIPT-NOTE   SSCR	53079E-AC-8			03/15/2014	Maturity		1,525,000	1,525,000	1,527,333	1,525,072	0	(72)	0	(72)	0	1,525,000	0	0	0		03/15/2014	2FE
Line   Television Corp. Term Lamb   8 4.000;   12/21/2018   12/21/20	532716-AT-4			03/21/2014	Barclays Group Inc.		2.247.800	2.000.000	2.000.000	2.000.000	0	0	0	0	0	2,000,000	0	247.800	247.800	64.410	04/01/2021	3FE
DOCOMO-DOC   LIN Television Corp. Fern Lans 8 4.000x   DOJ31/2014   Call   100.0000   E5   E6   E5   E5   E5   E5   E5   E5																						
	0-00-000Q <sub></sub>			12/31/2013	. Tax Free Exchange		65	65	65	65	0	0	0	0	0	65	0	0	0	0	12/21/2018	3FE
S2778-H-1   LIN Television Corp. Term Loan B 4.000%   S2774   Call 1 00.0000   274   274   274   274   274   274   0   0   0   0   274   0   0   0   0   274   0   0   0   0   3   12/21/2018   SEE	000000-00-0			03/31/2014	Call 100.0000		65	65	65	65	0	0	0	0	0	65	0	0	0	1	12/21/2018	3FE
Live Nation Entertainment, Inc 2020 Term Loam   .03/1/2014   Call   100.0000   .2.664   .2.664   .2.664   .2.664   .0.0   .0.0   .0.0   .2.664   .0.0   .0.0   .0.0   .2.664   .0.0   .0.0   .0.0   .2.664   .0.0   .0.0   .0.0   .2.664   .0.0   .0.0   .0.0   .2.664   .0.0   .																						. 0. 2
S080-Ho-5   B 3.500 \ \( \text{S07}\) \( \te	532778-AL-1			03/31/2014	. Call 100.0000		274	274	274	274	0	0	0	0	0	274	0	0	0	3	12/21/2018	3FE
Live Nation Entertainment, Inc 2020 Term Loam   3,200   3,201   3,20	53803H-AG-5			03/31/2014	Call 100 0000		2 664	2 664	2 664	2 664	n	n	n	0	n	2 664	0	n	n	23	08/17/2020	3FF
Mediacom Broadband LLC Frem Loan H 3.250%   0.3/31/2014   Call 1 00.0000   3.202   3		Live Nation Entertainment, Inc 2020 Term Loan												[	0							
558682-AP-3   01/29/21	53803H-AG-5			03/31/2014	. Call 100.0000		2,045	2,045	2,045	2,045	0	0	0		0	2,045	0	0	0	18	08/17/2020	3FE
Mediacom Broadband LLC Term Loan H 3.250k   03/31/2014   Call   100.0000   2,802   2,802   2,802   2,802   2,802   2,802   2,802   2,802   3,500   12/20/19   12/20/2019   3FE   18/20/2019   3FE   18/2019   3FE   18/20/2019   3FE   18/20/2019   3FE   18/20/2019   3FE   18/20/2019   3FE   18/20/2019   3FE   18/20/2019   3FE   18/2019   3FE    552662-AP-3			03/31/2014	Call 100 0000		3 202	3 202	3 202	3 202	n	n	n	0	٨	3 202	n	n	n	26	01/29/2021	3FF	
MM Resorts International Term Loan B   .55301H-AN-2   .55301H-AN	002002 Ai *0																0		0	20	0 1/ 20/ 2021	. J. L
55301H-AN-2   3.500s 12/20/19   0.3/14/2014   Tax Free Exchange   129,870   129,870   0.	552662-AP-3			03/31/2014	. Call 100.0000		2,802	2,802	2,802	2,802	0	0	0	0	0	2,802	0	0	0	23	01/29/2021	3FE
MGII Resorts International Term Loan B   D3/31/2014   Call   100.0000   1,263   1,26	55301H_ANL-2			03/14/2014	Tay Free Evolution		120 870	120 970	120 870	0	0	n		0	n	120 870	0	n	۸	n	12/20/2010	3FF
55301H-AN-2   55301H-AN-2   55301V-AB-4   5.112k 1/21/49	JJJJU II I - AN-Z			۱۹/ ۲۵ ۱۹ ۱۰۰			123,070	129,070	123,070		0					123,070			0	ν	12/20/2019	. UI L
5.5512V-AB-4   5.112\( \) 12/12/49	55301H-AN-2	3.500% 12/20/19		03/31/2014	. Call 100.0000		1,263	1,263	1,263	0	0	0	0		0	1,263	0	0	0	2	12/20/2019	3FE
Magic Newco LLC 1st Lien Term Loan 5.000%   D2/28/2014   Call 100.0000   610	EE010V AD 4			01/01/2014	Douglown		2 200	2 200	0.004	0.004			_		^	9 000		_	^	40	10/10/00/0	1EU
55915E-AF-4   12/12/18   02/28/2014   Call   100.0000   61				01/01/2014	rayuown			2,323	∠,331	2,321	0	3	0	3	0	2,323	0	0	0	10	12/ 12/ 2049	. 11711
588080-AH-0   6.750% 08/15/18   0.3/31/2014   Ca I   100.0000   6.25	55915E-AF-4	12/12/18		02/28/2014 _	. Call 100.0000		610	610	610	610	0	0	0	0	0	610	0	0	0	6	12/12/2018 _	4FE
MedAssets, Inc. Term Loan B 4.00% 12/13/19   03/31/2014   Call 100.0000   .55, 128   .54, 853   .54, 866   .0   .242   .0   .242   .0   .55, 128   .0   .0   .55, 128   .12/13/2019   .3FE   .587680-AB-5   MERCEDES-BENZ AU MBART 2012-1 A2 ABS 0.370%   .01/15/2014   Paydown   .119, 426   .119, 426   .119, 427   .119, 426   .0   .3   .0   .3   .0   .3   .0   .119, 426   .0   .0   .0   .37   .03/15/2015   .1FE   .157620ES-BENZ AU MBART 2012-1 A2 ABS 0.370%   .157620ES-BENZ AU MBART 2012-1 A2 ABS 0.370%   .157620ES-BENZ AU MBART 2012-1 A2 ABS 0.370%   .119, 426   .119, 427   .119, 426   .0   .3   .0   .3   .0   .119, 426   .0   .0   .0   .37   .03/15/2015   .1FE   .157620ES-BENZ AU MBART 2012-1 A2 ABS 0.370%   .119, 426   .119, 427   .119, 426   .0   .119, 427   .119, 42	F0000D 411 0			00 (04 (004 4	400 0000		225	605	640	•	_	_			•	205	_		_		00 (45 (0040	455
.58404_HK-4	0-HA-U8U8dc			1/2014	. caii 100.0000		625			0	0	6	0	bi	0		0	0	0	11	08/15/2018	4FE
.587680-AB-5   03/15/15	58404J-AK-4		]	03/31/2014	Call 100.0000		55, 128	55, 128	54,853	54,886	0	242	0	242	0	55 , 128	0	0	0	551	12/13/2019	3FE
MERCEDES-BENZ AU MBART 2012-1 A2 ABS 0.370%	F07055 15 -		5	04 (45 : :								_									00 /45 : :-	455
	58/680-AB-5			15/2014	Paydown		119,426	119,426	119,417	119,424	0	3	0	3	0	119,426	0	0	0	37	ม3/15/2015	1FE
	587680-AB-5		1	02/15/2014	Paydown		113,720	113,720	113,711	113,718	0	3	0	3	0	113,720	0	0	0	70	03/15/2015 _	1FE

## **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sola, Rec	leemed or C	Jinerwise i	Disposea (	of During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
										11	12	13	_14	_15							
													Total	Total							NAIC
												Current Year's	Change in Book/	Foreign	Book/				Bond		Desig- nation
									Prior Year		Current	Other Than		Exchange in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
587680-AB-5	MERCEDES-BENZ AU MBART 2012-1 A2 ABS 0.370% 03/15/15		03/15/2014	Paydown		103,991	103,991	103,983	103,989	0	2	0	2	0	103,991	0	0	0	96	03/15/2015 .	1FE
	Mercedes Benz MBALT 2012-A A3 ABS 0.880%			,				Ť													
58768T-AC-0	11/17/14		01/15/2014	Paydown		944,328	944,328	944,276	944,306	0	22	0	22	0	944,328	0	0	0	693	11/17/2014 .	1FE
58768T-AC-0	Mercedes Benz MBALT 2012-A A3 ABS 0.880% 11/17/14		02/15/2014	Paydown		916,898	916.898	916,847	916,877	0	21	0	21	0	916 . 898	0	0	0	1,345	11/17/2014 .	1FE
	Mercedes Benz MBALT 2012-A A3 ABS 0.880%			,			, .								, ,				·		
58768T-AC-0	11/17/14 MERCEDES-BENZ AU MBALT 2013-A A2 ABS 0.490%		03/15/2014	Paydown		836 , 126	836 , 126	836,080	836 , 107	0	20	0	20	0	836 , 126	0	0	0	1,839	11/17/2014 .	1FE
58768V-AB-7	06/15/15		01/15/2014	Paydown		14,086	14,086	14,086	14,086	0	0	0	0	0	14,086	0	0	0	6	06/15/2015 .	1FE
507001/ 45 7	MERCEDES-BENZ AU MBALT 2013-A A2 ABS 0.490%	5	04 (45 (004 1	D 4		0.000	0.000	0.000	0.000	_	_			_	0.000	•	_	_			
58768V-AB-7	06/15/15 MERCEDES-BENZ AU MBALT 2013-A A2 ABS 0.490%		01/15/2014	Paydown	-	9,830	9,830	9,830	9,830	0	0	0	0	0	9,830	0	0	0	4	06/15/2015 .	1FE
58768V-AB-7	06/15/15		02/15/2014	Paydown		548,606	548,606	548,603	548,602	0	4	0	4	0	548,606	0	0	0	448	06/15/2015 .	1FE
58768V-AB-7	MERCEDES-BENZ AU MBALT 2013-A A2 ABS 0.490% 06/15/15		02/15/2014	Paydown		382,843	382,843	382,841	382,840	0	9	_	9	^	382,843	۸	^	^	313	06/15/2015 _	1FF
01/00V-ND-1	MERCEDES-BENZ AU MBALT 2013-A A2 ABS 0.490%		92/ 13/2014	. rayuuwii				002,041								0	0	0		90/ 13/ 2013 _	. "
58768V-AB-7	06/15/15		03/15/2014	Paydown		537, 114	537 , 114	537,111	537 , 110	0	4	0	4	0	537 , 114	0	0	0	658	06/15/2015 .	. 1FE
58768V-AB-7	MERCEDES-BENZ AU MBALT 2013-A A2 ABS 0.490% 06/15/15		03/15/2014	Pavdown		374,824	374,824	374,821	374,821	0	3	0	3	0	374.824	0	0	0	459	. 06/15/2015	1FF
	MERCEDES-BENZ AU MBALT 2013-A A2 ABS 0.490%		90/ 13/ 2014	aydown											,						
58768V-AB-7	06/15/15		03/19/2014	Nomura Securities		5,636,955	5,635,194	5,635,161	5,635,151	0	30	0	30	0	5,635,181	0	1,773	1,773	7,593	06/15/2015 .	1FE
58768W-AB-5	Mercedes Benz MBART 2013-1 A2 ABS 0.500% 03/15/16		03/15/2014	Paydown		16,340	16,340	16,339	16,339	0	1	0	1	0	16,340	0	0	0	20	_03/15/2016 _	1FE
	Mercedes Benz MBART 2011-1 A3 ABS 0.850%																				
587728-AC-0	03/16/15 Mercedes Benz MBART 2011-1 A3 ABS 0.850%		01/15/2014	Paydown		19, 154	19, 154	19, 154	19, 153	0	1	0	1	0	19 , 154	0	0	0	14	03/16/2015 .	. 1FE
587728-AC-0	03/16/15		02/15/2014	Paydown		18,742	18,742	18,741	18,741	0	1	0	1	0	18,742	0	0	0	27	03/16/2015 .	1FE
587728-AC-0	Mercedes Benz MBART 2011-1 A3 ABS 0.850% 03/16/15		03/15/2014	Pavdown		12,627	12,627	12,627	12,627	,	0				12,627	٥	0	0	07	03/16/2015 .	1FF
38//28-AU-U	MERRILL LYNCH MO MLMT 2005-CIP1 A4 CMBS		13/2014	. Paydown		12,021	12,02/	12,021	12,021						12,021				27		. IFE
59022H-JL-7	5.047% 07/12/15		03/19/2014	. UBS Financial Services .		2,614,063	2,500,000	2,487,793	2,494,536	0	233	0	233	0	2,494,770	0	119,293	119,293	39,605	07/12/2015 .	1FM
59022H-NC-2	MERRILL LYNCH MO MLMT 2005-LC1 A4 CMBS 5.291% 01/12/44		01/01/2014	Paydown		24,810	24,810	27,031	26,246	0	(1,436)	0	(1,436)	0	24,810	0	0	0	109	01/12/2044 .	1FM
55002211 NO 2	MERRILL LYNCH MO MLMT 2005-LC1 A4 CMBS			aydown		24,010	24,010	27,001	20,240		(1,400)		(1,400)		24,010				100		
59022H-NC-2	5.291% 01/12/44 MERRILL LYNCH MO MLMT 2005-LC1 A4 CMBS		02/01/2014	Paydown	-	23,710	23,710	25,833	25,083	0	(1,373)	0	(1,373)	0	23,710	0	0	0	209	01/12/2044 .	. 1FM
59022H-NC-2	5.291% 01/12/44	<u> </u>	03/01/2014	Paydown		29,523	29,523	32, 166	31,232	0	(1,709)	0	(1,709)	0	29,523	0	0	0	391	01/12/2044 .	1FM
	MetLife Global Corp Note Non Call Prv Plc			,		,															
59217G-AM-1	2.000% 01/09/15		01/14/2014	Merrill Lynch	-	2,642,302	2,600,000	2,663,440	2,633,544	0	(1,434)	h0	(1,434)	0	2,632,110	0	10 , 192	10 , 192	27 , 156	01/09/2015 .	. Itt
594088-AJ-5	01/28/20		01/31/2014	Call 100.0000	_	6,250	6,250	6,250	6,250	٥	0	0	٥	0	6,250		0	٥	60	01/28/2020 .	3FE
EDETAIL AL O	Microsemi Corporation Add on Term Loan B2		10/01/0010	0.11 100 0000		2,547	_2,547	0 547	2,547	_	_	_	_	_	2,547	^	^	^		00/10/2000	3FF
59514U-AL-2	3.500% 02/19/20 Microsemi Corporation Add on Term Loan B2		12/31/2013	. Call 100.0000	-	2,54/	2,54/	2,547	2,54/	0	0	0	0	0	2,54/	0	0	0	]	02/19/2020 _	. OFE
59514U-AL-2	3.500% 02/19/20		12/31/2013	. Call 100.0000		1,783	1,783	1,783	1,783	0	0	0	٥	0	1,783	0	٥	0	1	02/19/2020 .	. 3FE
59514U-AL-2	Microsemi Corporation Add on Term Loan B2 3.500% 02/19/20		03/31/2014	Call 100.0000		2,541	2,541	2,541	2,541	n	n			n	.2,541	n	n	n	23	02/19/2020 .	3EE
	Microsemi Corporation Add on Term Loan B2															0	0	0			
59514U-AL-2	3.500% 02/19/20		03/31/2014	Tax Free Exchange		475,463	475,463	475,463	475,463	0	0	0	0	0	475,463	0	0	0	4,345	02/19/2020 _	. 3FE
59514U-AL-2	Microsemi Corporation Add on Term Loan B2 3.500% 02/19/20		03/31/2014	Call 100.0000		1,779	1,779	1,779	1,779	n	n	n	n	n	1,779	n	n	n	16	02/19/2020 .	3FE
	Microsemi Corporation Add on Term Loan B2				-	·	·														
59514U-AL-2	3.500% 02/19/20 Mirror Bidco Corp. New Term Loan 4.250%		03/31/2014	Tax Free Exchange		332,824	332,824	332,824	332,824	0	0	0	0	0	332,824	0	0	0	3,042	02/19/2020 _	3FE
60473V-AD-5	12/27/19 4.250%		03/31/2014	. Call 100.0000		400	400	398	0	0	2	0	2	0	400	0	0	0	3	12/27/2019 .	4FE
	Mission Broadcasting, Inc. Term Loan B2																				
605024-AJ-7	3.750% 10/01/20		03/10/2014	Call 100.0000		2,495	2,495	2,495	2,495	0	0	0	0	0	2,495	0	0	0	21	10/01/2020 _	3FE

## **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onus anu Stot	ck Sola, Red	leemed or c	otnerwise i	Disposea (	of During ti	he Current Qu	iarter						
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Value	10	3 17	18	19	20	21	22
										11	12	13	14	15						
														Total						NAIC
												Current		oreign						Desig-
												Year's		change Boo				Bond		nation
									Prior Year		Current	Other Than	Adjusted Ch	nange in Adju				Interest/	Stated	or
									Book/	Unrealized		Temporary		Book Carr				Stock	Con-	Market
CUSIP		_			Number of				Adjusted	Valuation	(Amor-	Impairment		djusted Valu			Total Gain		tractual	In-
Ident-	5	For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		arrying Disp	, ,	, ,	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) \	Value Da	te Dispos	al Disposal	Disposal	DuringYear	Date	(a)
605024-AJ-7	Mission Broadcasting, Inc. Term Loan B2 3.750% 10/01/20		03/10/2014 .	Call 100.0000		8,790	8,790	8,790	8,790	0	0	0	0	0	8.790	0	0	72	10/01/2020 .	3FE
000024 A0 7	Mission Broadcasting, Inc. Term Loan B2			0011 100.0000											,730				10/01/2020 .	. UI L
605024-AJ-7	3.750% 10/01/20		03/31/2014 _	. Call 100.0000		1,708	1,708	1,708	1,708	0	0	0	0	0	_1,708	_00	0	16	10/01/2020 .	3FE
	Mission Broadcasting, Inc. Term Loan B2									_	_						1	_		
605024-AJ-7	3.750% 10/01/20 Mitchell International, Inc. New 1st Lien		03/31/2014	. Call 100.0000		485	485	485	485	0	0	0	0	0	485	0	0	5	10/01/2020 .	. 3FE
60662W-AJ-1	Term Loan 4.500% 10/12/20		03/31/2014 _	Call 100.0000		_288	288	288	0	0	0	0	0	0	288	0 0	0	1	10/12/2020 _	4FE
	Moneygram International, Inc New Term Loan B																			
60935Q-AF-3	4.250% 03/27/20		03/31/2014	. Call 100.0000		3,564	3,564	3,564	3,564	0	0	0	0	0	3,564	0	0	38	03/27/2020 .	4FE
60935Q-AF-3	Moneygram International, Inc New Term Loan B 4.250% 03/27/20		03/31/2014 _	Call 100.0000		4,455	4,455	4,455	4,455	0	^	0	0	0	_4,455	0 0		47	03/27/2020 _	4FE
0U3U3U_AF-3	Monitronics International Inc. New Term Loan		20/ 01/ 2014 _	. 0011 100.0000		4,400	4,400	4,400	4,400	l		1	ļ		, 400		ļ	4/		-
60945L-AK-1	B 4.250% 03/23/18		03/31/2014	. Call 100.0000		2,401	2,401	2,401	2,401	0	0	0	0	0	2,401	0	0	26	_03/23/2018 .	4FE
	Morgan Stanley MSC 2005-IQ10 A4A CMBS																			
617451-AF-6	5.230% 09/15/42		01/01/2014 _	Paydown		12,611	12,611	12,635	12,591	0	20	0	20	0	12,611	0	0	55	09/15/2042 .	1FM
617451-AF-6	Morgan Stanley MSC 2005-IQ10 A4A CMBS 5.230% 09/15/42		01/01/2014	Paydown		6,319	6,319	6,331	6,309	0	10	0	10	0	6,319	0	0	28	09/15/2042 .	1EM
017401 AI 0	Morgan Stanley MSC 2005-IQ10 A4A CMBS			aydomi														20		
617451-AF-6	5.230% 09/15/42		02/01/2014 _	Paydown		12,669	12,669	12,693	12,648	0	20	0	20	0	12,669	0	0	110	09/15/2042 _	1FM
	Morgan Stanley MSC 2005-IQ10 A4A CMBS																			
617451-AF-6	5.230% 09/15/42 Morgan Stanley MSC 2005-IQ10 A4A CMBS		02/01/2014 .	Paydown		6,348	6,348	6,360	6,337	0	10	0	10	0		0	0	55	09/15/2042 .	. 1FM
617451-AF-6			03/01/2014 _	Paydown				86,301		0	136	0	136	0	86 , 136	0 0	0	1,139	09/15/2042 _	1FM
	Morgan Stanley MSC 2005-IQ10 A4A CMBS														,					
617451-AF-6	5.230% 09/15/42		03/01/2014 .	Paydown		43, 158	43, 158	43,241	43,090	0	68	0	68	0		0	0	571	09/15/2042 .	1FM
617/51_/E_6	Morgan Stanley MSC 2005-IQ10 A4A CMBS 5.230% 09/15/42		03/19/2014	. Wells Fargo Bank		2,257,847	2, 163, 449	2,167,590	2,160,027	0	(232)		(232)	0 2	159,795	0 98.052	98,052	35,845	09/15/2042 .	1EM
017451-AI -0	Morgan Stanley MSC 2006-IQ11 A4 CMBS 5.644%		93/ 13/ 20 14 _	. Wells largo balk		2,237,047	2, 103, 443	2, 107, 390	2, 100,021		(202)		(202)	2,	105,750			,040	09/ 13/ 2042 _	
617453-AT-2	10/15/42		01/01/2014 .	Paydown		10,096	10,096	10,492	10 , 163	0	(67)	0	(67)	0	.10,096	.00	0	48	10/15/2042 .	1FM
	Morgan Stanley MSC 2006-IQ11 A4 CMBS 5.644%																			
617453-AT-2	10/15/42 Morgan Stanley MSC 2006-IQ11 A4 CMBS 5.644%		02/01/2014 _	Paydown		18,538	18,538	19,266	18,661	0	( 123)	0	(123)	0	.18,538	0	0	179	10/15/2042 .	1FM
617453-AT-2	10/15/42		03/01/2014	Pavdown		29, 111	29,111	30,254	29,304	0	( 194)	0	(194)	0	29,111	0 0	0	418	10/15/2042 .	1FM
	MORGAN STANLEY C MSC 2005-T19 A4A CMBS			,							(101)									
61745M-5G-4	4.890% 06/12/47		02/01/2014 _	Paydown		10,539	10,539	10,313	10,493	0	46	0	46	0	.10,539	0	0	86	06/12/2047 .	1FM
61745M-5G-4	MORGAN STANLEY C MSC 2005-T19 A4A CMBS 4.890% 06/12/47		03/01/2014	Paudown		13,249	13,249	12,965	13, 191	_	58	_	58	0	.13,249			162	06/12/2047 .	1EM
01/4011-00-4	MORGAN STANLEY C MSC 2005-T17 A5 CMBS			Paydown		13,249	10,249	12,900	13, 191	l		ļ			.10,448		ļ	102	. 12/2041 / 12/2041 .	. II*IIL
61745M-W4-1	4.780% 12/13/41		01/01/2014 .	Paydown		28,005	28,005	27,268	27,900	0	105	0	105	0	28,005	0	0	116	12/13/2041 .	1FM
	MORGAN STANLEY C MSC 2005-T17 A5 CMBS		00 (04 :== :												70.005				40 (40 : :	4511
61745M-W4-1	4.780% 12/13/41 MORGAN STANLEY C MSC 2005-T17 A5 CMBS		02/01/2014 .	Paydown	}	76,335	76,335	74,329	76,050	J0	285	ļ0	285	0	76,335	0	ļ0	620	12/13/2041 .	. 1FM
61745M-W4-1	4.780% 12/13/41		03/01/2014	Paydown		754,471	754,471	734,637	751,651	n	2,820	0	2,820	0	754,471	_0n	n	9,128	12/13/2041 .	1FM.
	MORGAN STANLEY Corp Note Non Call 6.000%			BNP Paribar Securitie	s		·													
61747Y-CE-3	04/28/15		01/21/2014 .	Corp	}	1,595,205	1,500,000	1,599,420	1,525,872	0	(1,205)	0	(1,205)		524,667	70,538	70,538	21,500	04/28/2015 .	2FE
61747Y-CT-0	MORGAN STANLEY Corp Note Non Call 3.450% 11/02/15		01/21/2014 .	BNP Paribar Securitie	s	1,536,581	1,475,000	1,474,056	1,474,635	_	40	_	10		74,647	061,934	61,934	11 501	11/02/201F	200
01/4/1-01-0	Morgan Stanley MSRR 2009-GG10 A4A CMBS Prv PI		1/2014 ב/וע	Corp		1,030,061	1,4/0,000	1,4/4,000	1,4/4,035		12	0	12	۰,۱۱٫۰	14,041	01,934	01,934	11,591	11/02/2015 .	_ ZFC
61758F-AA-0			_02/01/2014	Paydown		8,038	8,038	9,239	8,971	0	(933)	0	(933)	0	_8,038	00	0	78	_08/12/2045 _	1FE
	Morgan Stanley MSRR 2009-GG10 A4A CMBS Prv PI																1			
61758F-AA-0	5.819% 08/12/45		02/01/2014 _	Paydown		4,075	4,075	4,442	4,280	0	(204)	}0	(204)	0	4,075	00	0	39	08/12/2045 .	1FE
61758F-AA-0	Morgan Stanley MSRR 2009-GG10 A4A CMBS Prv PI 5.819% 08/12/45		03/01/2014 _	Paydown		347,496	347,496	399,408	387,828	n	(40,331)	0	(40,331)	0	347 , 496	0 0	n	5,048	08/12/2045 _	1FE
	Morgan Stanley MSRR 2009-GG10 A4A CMBS Prv PI			,				, 555, 700		I	(40,001)	T	(70,001)		,100			,0,040		"
61758F-AA-0	5.819% 08/12/45		03/01/2014 .	Paydown		176, 178	176, 178	192,016	185,015	0	(8,837)	0	(8,837)	0	76,178	0	0	2,559	08/12/2045 .	1FE
047501 11 -	Morgan Stanley MSRR 2010-GG10 A4A CMBS Prv PI		00 (04 (004 )	D 1		2 22 :		0.74		_	/00-	_	(000)		0.004		1		00 (45 (00 45	455
61759L-AA-6	5.819% 08/15/45		02/01/2014 _	Paydown		6,324	6,324	6,711	6,614	0	(290)	0	(290)	0	_6,324	_00	0	61	08/15/2045 .	1FE

## **SCHEDULE D - PART 4**

					SHOW All LO	ing-renni bo	onds and Sto	ck Solu, Rec	leerned or C	Juleiwise i	Disposed (	ט טווווטט וכ	ie Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch		ok/Adjusted	Carrying Value	ue	16	17	18	19	20	21	22
										11	12	13	14	15							
												_	Total	Total							NAIC
												Current	Change in	Foreign	5						Desig-
									D: 1/			Year's		Exchange	Book/				Bond		nation
									Prior Year	l	Current	Other Than		Change in	Adjusted	Foreign	Darlings		Interest/	Stated	or
CLICID					Niahanaf				Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized	Tatal Oaia	Stock	Con-	Market
CUSIP Ident-		For-	Disposal	Name	Number of Shares of	Consid		Actual	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at Disposal	Gain	Gain	Total Gain (Loss) on	Dividends Received	tractual Maturity	In-
ification	Description	eign		of Purchaser	Stock	Consid- eration	Par Value	Cost	Carrying Value	Increase/	tization)/ Accretion	Recog- nized	(11 + 12 - 13)	Carrying Value	Disposai	(Loss) on Disposal	(Loss) on Disposal	Disposal	DuringYear	Date	dicator (a)
IIICation	Morgan Stanley MSRR 2010-GG10 A4A CMBS Prv PI	eigii	Date	OI Fulcilasei	Stock	eration	rai value	Cost	value	(Decrease)	Accretion	nized	13)	value	Date	Disposai	Disposai	Disposai	During real	Date	(a)
61759L-AA-6	5.819% 08/15/45		02/01/2014	Paydown		19,604	19,604	21,689	21,557	0	(1,953)	0	(1,953)	0	19,604	0	0	0	190	08/15/2045 .	1FE
	Morgan Stanley MSRR 2010-GG10 A4A CMBS Prv PI													_		_	_				
61759L-AA-6	5.819% 08/15/45 Morgan Stanley MSRR 2010-GG10 A4A CMBS Prv PI		02/01/2014	Paydown		5, 144	5, 144	5,921	5,752	0	(608)	0	(608)	0	5, 144	0	0	0	50	08/15/2045 _	1FE
61759L-AA-6	5.819% 08/15/45		03/01/2014	Paydown		222,364	222,364	255,970	248,662	0	(26, 297)	0	(26,297)	0	222,364	0	0	0	3,230	08/15/2045 .	1FE
	Morgan Stanley MSRR 2010-GG10 A4A CMBS Prv Pl			,		•	·														
61759L-AA-6	5.819% 08/15/45		03/01/2014	Paydown		847,478	847,478	937,589	931,894	0	(84,416)	0	(84,416)	0	847 , 478	0	0	0	12,310	08/15/2045 .	1FE
61759L-AA-6	Morgan Stanley MSRR 2010-GG10 A4A CMBS Prv PI 5.819% 08/15/45		03/01/2014	Paydown		273,380	273,380	290,117	285,934	n	(12,553)	n	(12,553)	n	273,380	n	n	n	3,971	08/15/2045 .	1FE
	MORGAN STANLEY B MSBAM 2013-C13 A1 CMBS				-		·	•			(12,000)		(12,000)								
61763B-AQ-7	1.116% 11/15/46		01/01/2014	Paydown		22,818	22,818	22,818	22,818	0	0	0	0	0	22,818	0	0	0	21	11/15/2046 .	1FE
61763B-AQ-7	MORGAN STANLEY B MSBAM 2013-C13 A1 CMBS		02/01/2014	Paydown		22,917	22,917	22,917	22,917	0	0	0	0	0	22,917	0	0	0	43	11/15/2046 .	1FF
D1700D AQ 7	MORGAN STANLEY B MSBAM 2013-C13 A1 CMBS			ayuumi	-		22,517								22,511					11/10/2040 .	. "
61763B-AQ-7	1.116% 11/15/46		03/01/2014	Paydown		31,231	31,231	31,231	31,231	0	0	0	0	0	31,231	0	0	0	87	11/15/2046 .	1FE
62474X-AA-2	MT Wilson CLO MTWIL 2006-1A A CLO Prv Plc 0.489% 07/15/18		01/15/2014	Paydown		210,847	210,847	201,095	204,554	,	6,293	0	6,293	٥	210,847	0	,	0	266	07/15/2018 .	100
02474A-AA-2	NPC International. Inc. 2013 Term Loan B		11 13/2014	. rayuowii	-	210,047	2 10 , 047	201,095	204,354						210,047	0			200	0// 13/2010 .	. IFE
62936D-AM-2	4.000% 12/28/18		03/31/2014	. Call 100.0000		2,881	2,881	2,881	2,881	0	0	0	0	0	2,881	0	0	0	31	12/28/2018 .	4FE
00007N AT 4	NRG Energy, Inc. Refi Term Loan B 2.750%		04 /04 /0044	01110		0.007.400	0.040.040	0 000 475	0.004.004		204		004	0	0.005.005	0	4 000	4 000	44 005	07/00/0040	055
62937N-AT-4	07/02/18 NRG Energy, Inc. Refi Term Loan B 2.750%		01/31/2014	CitiGroup		2,937,160	2,948,216	2,933,475	2,934,931		364	0	364		2,935,295	0	1,866	1,866	11,035	07/02/2018 .	3FE
62937N-AT-4	07/02/18		03/31/2014	Call 100.0000		608	608	608	608	0	0	0	0	0	608	0	0	0	4	07/02/2018 .	3FE
	Neiman Marcus Group, Inc. New Term Loan B													_			_		_		
000000-00-0	4.250% 10/26/20 Neiman Marcus Group, Inc. New Term Loan B		01/31/2014	. Call 100.0000		813	813	820	819	0	(/)	0	(7)	0		0	0	0	б	10/26/2020 .	4FE
000000-00-0	4.250% 10/26/20		03/13/2014	Tax Free Exchange		816	810	816	0	0	0	0	0	0		0	0	0	0	10/26/2020 .	4FE
	Neiman Marcus Group, Inc. New Term Loan B													_			_				
64021S-AB-5	5.000% 10/26/20 Neiman Marcus Group, Inc. New Term Loan B		03/13/2014	. Tax Free Exchange		816	810	818	817	0	(1)	0	(1)	0	816	0	0	0	19	10/26/2020 .	. 4FE
64021S-AB-5	5.000% 10/26/20		03/13/2014	Tax Free Exchange		325,627	323,377	326,207	326,061	0	(434)	0	(434)	0	325,627	0	0	0	7,411	10/26/2020 .	4FE
	NELNET Stud Ln Tr NSLT 2010-3A A ABS Prv Plc																				
64031B-AA-2	1.019% 07/27/48 NEW YORK LIFE GL CORD Note Non Call Prv Plc		01/27/2014	Paydown		61,723	61,723	61,786	61,769	0	(46)	0	(46)	0	61,723	0	Ω0	0	164	07/27/2048 .	1FE
64952W-BE-2	1.300% 01/12/15		03/17/2014	Goldman Sachs		4,284,808	4,250,000	4,245,410	4,248,404	0	332	0	332	0	4,248,736	0	36,072	36,072	38,061	_01/12/2015 _	1FE
	NEWS AMER INC Corp Note Non Call 5.300%																				
652482-BG-4	12/15/14		03/17/2014	Pershing		2,070,780	2,000,000	1,986,900	1,998,030	0	312	0	312	0	1,998,342	0	72,438	72,438	27,972	12/15/2014 .	2FE
652482-CH-1	10/01/23		01/23/2014	Tax Free Exchange		288,297	290,000	288,251	288,288	0	9	0	9	0	288,297	0	0	0	3,641	10/01/2023 .	2FE
	Nexstar Broadcasting, Inc. Term Loan B2			•			·														
65336R-AJ-7	3.750% 10/01/20		03/10/2014	Call 100.0000		2,830	2,830	2,830	2,830	0	0	0	0	0	2,830	0	0	0	20	10/01/2020 .	3FE
65336R-AJ-7	Nexstar Broadcasting, Inc. Term Loan B2 3.750% 10/01/20	L	03/10/2014	Call 100.0000		9,968	9,968	.9,968	9,968	n	0	0	0		9,968	n	n	n	72	10/01/2020 _	3FE
	Nexstar Broadcasting, Inc. Term Loan B2						·													10/01/2020	. 0. 2
65336R-A <b>J</b> -7	3.750% 10/01/20		03/31/2014	. Call 100.0000		1,937	1,937	1,937	1,937	0	0	٥	0	0	1,937	0	0	0	22	10/01/2020 .	3FE
65336R-AJ-7	Nexstar Broadcasting, Inc. Term Loan B2 3.750% 10/01/20		03/31/2014	Call 100.0000		550	550	550	550	n	n	n	n	n	550	n	n	n	6	. 10/01/2020 .	3FE
	Nielsen Finance LLC Term Loan E 2.904%																				
65409Y-AV-7	05/02/16		03/31/2014	. Call 100.0000		1,088	1,088	1,088	1,088	0	0	0	0	0	1,088	0	0	0	8	_05/02/2016 _	3FE
654679-AB-5	Niska Gas Storage Corp Note Call MW 50BP PPut 8.875% 03/15/18		03/17/2014	Call 104.4380		1,044,380	1,000,000	1,087,500	1,043,479	n	901	n	901	n	1,044,380	n	n	n	44,868	03/15/2018 .	4FF
	Nissan Master Own Tr NMOTR 2012-A A ABS															0					
65474V-AE-1	0.625% 05/15/17		03/19/2014	Nomura Securities		5,877,942	5,861,000	5,861,000	5,861,000	0	0	0	0	0	5,861,000	0	16,942	16,942	10,053	05/15/2017 _	1FE
65475Q-AC-5	Nissan Auto Rec Own Tr NAROT 2011-B A3 ABS 0.950% 02/16/16		01/15/2014	Paydown		45,928	45,928	45,920	45,925	0	,	0	2	0	45,928	n	^	0	36	02/16/2016 .	1FE
UU+1U-NU-NU-U	Nissan Auto Rec Own Tr NAROT 2011-B A3 ABS		13/2014	I ayuuwii	-															02/10/2010 .	
65475Q-AC-5	0.950% 02/16/16		02/15/2014	Paydown		45,873	45,873	45,865	45,870	0	3	0	3	0	45,873	0	0	0	73	02/16/2016 .	1FE

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Rec	leemed or C	Otherwise I	Disposed (	of During th	ne Current Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
												_	Total Total							NAIC
												Current	Change in Foreig							Desig-
									D			Year's	Book/ Exchange		E			Bond	01.1.1	nation
									Prior Year Book/		Current	Other Than	, ,	in Adjusted Carrying	Foreign Exchange	Realized		Interest/ Stock	Stated Con-	or Market
CUSIP					Number of				Adjusted	Unrealized		Temporary	Carrying Book	, ,	Gain	Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Valuation Increase/	(Amor- tization)/	Impairment Recog-	Value /Adjuste		(Loss) on	(Loss) on	(Loss) on	Received	tractual Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,		13) Value		Disposal	Disposal	Disposal	DuringYear	Date	(a)
modion	Nissan Auto Rec Own Tr NAROT 2011-B A3 ABS	Oigii	Date	or r drondoor	Otook	Gration	i di valdo	0001	Value	(Decrease)	71001011	THECO	10) Value	Bate	Diopodai	Biopodai	Вюроси	During rour	Date	(α)
65475Q-AC-5	0.950% 02/16/16		03/15/2014	Paydown		39,836	39,836	39,829	39,834	0	2	0	2	.039,836	0	0	0	95	02/16/2016	1FE
65476B-AD-5	Nissan Auto Rec Own Tr NAROT 2010-A A4 ABS		04 /45 /0044	Davida		23,235	00.005	00 001	00.005					00.005			0	OF.	00/45/0046	455
004/0B-AU-0	1.310% 09/15/16 Nissan Auto Rec Own Tr NAROT 2010-A A4 ABS		01/15/2014	Paydown		23,235	23,235	23,231	23,235				l	.0		0		25	09/15/2016	1FE
65476B-AD-5	1.310% 09/15/16		02/15/2014	Paydown		22,414	22,414	22,410	22,414	0	0	0	0	.022,414	0	0	0	49	09/15/2016	1FE
	Nissan Auto Rec Own Tr NAROT 2010-A A4 ABS									_	_					_	_			
65476B-AD-5	1.310% 09/15/16 Nissan Auto Rec Own Tr NAROT 2012-B A2 ABS		03/15/2014	Paydown		20,496	20,496	20,493	20,496	0	0	0	l0 l	.020,496	0	0	0	67	09/15/2016	1FE
65476G-AB-8	0.390% 04/15/15		01/15/2014	Paydown		94,457	94,457			0	2	0	2	.094,457	0	0	0	31	04/15/2015	1FE
	Nissan Auto Rec Own Tr NAROT 2012-B A2 ABS			*				·												
65476G-AB-8	0.390% 04/15/15 Nissan Auto Rec Own Tr NAROT 2012-B A2 ABS		02/15/2014	Paydown		94,374	94,374	94,367	94,372	0	2	0	2	.094,374	0	0	0	61	04/15/2015	1FE
65476G-AB-8	0.390% 04/15/15		03/15/2014	Paydown						0	2	0	2	.0	0	0	0	84	04/15/2015	1FF
	Nissan Auto Lease Tr NALT 2012-B A2A ABS					,	,													
65476L-AB-7	0.450% 06/15/15		01/15/2014	Paydown		131,799	131,799	131,794	131,797	0	2	0	2	.0131,799	0	0	0	49	06/15/2015	1FE
65476L-AB-7	Nissan Auto Lease Tr NALT 2012-B A2A ABS 0.450% 06/15/15		01/15/2014	Paydown		102, 170	102, 170	102,163	102, 168	0	2	0	2	.0102,170	0	0	0	38	06/15/2015	1FF
	Nissan Auto Lease Tr NALT 2012-B A2A ABS		10/2014	Taydomii			102, 170	102, 100	102, 100											
65476L-AB-7	0.450% 06/15/15		02/15/2014	Paydown		142, 125	142, 125	142, 120	142, 123	0	2	0	2	.0142, 125	0	0	0	107	06/15/2015	1FE
65476L-AB-7	Nissan Auto Lease Tr NALT 2012-B A2A ABS 0.450% 06/15/15		02/15/2014	Boudown		110, 175	110, 175	110, 168	110, 172		2	0		.0110,175		0	0	83	06/15/2015	1FF
03470L-AD-7	Nissan Auto Lease Tr NALT 2012-B A2A ABS		13/2014	Paydown		110, 1/3	110, 175	110, 100	110, 172					د/۱۱ ,۱۱۵ ,۱۲۵					כו 20 /כו /סע.	. IFE
65476L-AB-7	0.450% 06/15/15		03/15/2014	Paydown		163,430	163,430	163,425	163,428	0	2	0	2	.0163,430	0	0	0	184	06/15/2015	1FE
054701 40 7	Nissan Auto Lease Tr NALT 2012-B A2A ABS		00 (45 (0044	B 4		400,000	400,000	400,000	400 007					100,000			0	440	00/45/0045	455
65476L-AB-7	0.450% 06/15/15 Nissan Auto Lease Tr NALT 2012-A A3 ABS		03/15/2014	Paydown		126,690	126,690	126,682	126,687		2			0126,690	0	0		143	06/15/2015	1FE
65476Q-AC-4	0.980% 05/15/15		01/15/2014	Paydown		1,059,778	1,059,778	1,059,607	1,059,753	0	25	0	25	.01,059,778	0	0	0		05/15/2015	1FE
	Nissan Auto Lease Tr NALT 2012-A A3 ABS								=	_						_	_			
65476Q-AC-4	0.980% 05/15/15 Nissan Auto Lease Tr NALT 2012-A A3 ABS		02/15/2014	Paydown		1,072,358	1,072,358	1,072,185	1,072,333	0	25	0	25	.01,072,358	0	0	0	1,752	05/15/2015	1FE
65476Q-AC-4	0.980% 05/15/15		03/15/2014	Paydown		1,332,096	1,332,096	1,331,881	1,332,065	0	31	0	31	.01,332,096	0	0	0	3,264	05/15/2015	1FE
	Nissan Auto Rec Tr NAROT 2013-B A2 ABS									_	_					_	_			
65477L-AB-6	0.520% 04/15/16 Nomura Asset Acc NAA 2007-1 1A3 CMO 5.957%		03/15/2014	Paydown		12,053	12,053	12,053	12,053	0	0	0		.012,053	0	0	0	16	04/15/2016	1FE
65538P-AD-0	03/25/47		01/01/2014	Paydown		19,518	19,518	11,867	12,287	0	7,230	0	7,230	.019,518	0	0	0	85	03/25/2047	1FM
	Nomura Asset Acc NAA 2007-1 1A3 CMO 5.957%									_						_	_			
65538P-AD-0	03/25/47 Nomura Asset Acc NAA 2007-1 1A3 CMO 5.957%		02/01/2014	Paydown		18,389	18,389	11, 181	11,577	0	6,812	0	6,812	.018,389	0	0	0	160	03/25/2047	1FM
65538P-AD-0	03/25/47		03/01/2014	Paydown		23,543	23,543	14,315	14,821	0	8,722	0	8,722	.023,543	0	0	0	307	03/25/2047	1FM
	NORTHERN TRST CO Corp Note Non Call 4.625%			'																
665859-AK-0	05/01/14 Omnicare Inc Corp Note Call 7.750% 06/01/20		02/03/2014	Sterne Agee and Leach .		1,010,560	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	10,560	10,560	11,948	05/01/2014	1FE
681904-AM-0	Ominicale inc corp Note Call 7.730% 00/01/20	1	03/21/2014	Credit Suisse		2,195,000	2.000.000	2,155,000	2, 104, 368	0	(5.026)	0	(5.026)	.0 2.099.343	0	95.657	95.657	49,514	_06/01/2020	3FE
	ON Assignment, Inc. Refi Term Loan B 3.500%	5					, ,				,			,,.			,	•		
68216F-AP-8	04/30/20	,	02/28/2014	Call 100.0000		708,661	708,661	708,661	708,661	0	0	0	0	.0708,661	0	0	0	4,065	04/30/2020	3FE
68216F-AP-8	ON Assignment, Inc. Refi Term Loan B 3.500% 04/30/20	1	02/28/2014	Call 100.0000		413.386	413.386	413.386	413.386	0	0	0	0	.0 413.386	0	0	0	2,371	.04/30/2020	3FE
68389X-AQ-8	ORACLE CORP Corp Note MW 2.375% 01/15/19		03/17/2014	Merrill Lynch		2,235,354	2,200,000	2, 192, 344	2,192,932	0	264	0	264	.02, 193, 196	0	42, 158	42, 158		01/15/2019	
000470 05 -	PNC Funding Corp Note Non Call 5.400%		00 (04 (001)			0.704.00:	0 700 000	0 000 10-	0.000.000	_	05-	_	050			05 775	65 776	20 505	00 (40 (004 :	455
693476-BE-2	06/10/14PRA Holdings. Inc. New 1st Lien Term Loan		02/04/2014	Jefferys and Company		3,764,861	3,700,000	3,688,163	3,698,828	l0	256	0	256	.03,699,085	0	65,776	65,776	30,525	06/10/2014	1FE
000000-00-0	4.500% 09/23/20		03/31/2014	Call 100.0000		5,000	5,000	5,016	0	0	(16)	0	(16)	.05,000	0	0	0	4	09/23/2020	4FE
	PRA Holdings, Inc. New 1st Lien Term Loan													_						
69354E-AC-0	4.500% 09/23/20PRA Holdings, Inc. New 1st Lien Term Loan		12/31/2013	Call 100.0000		862	862	862		J0	0	J0	}	.0	0	0	0	2	09/23/2020	4FE
69354E-AC-0	4.500% 09/23/20	1	01/01/2014	Call 100.0000		(862)	(862)	(862)	(862)	0	0	0	0	.0 (862)	0	0	0	(1)	09/23/2020	4FE

### **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or (	Otherwise I	Disposed o	of During tl	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	PRA Holdings, Inc. New 1st Lien Term Loan	g								(200.000)	7.00.00.01.	200	,	14.40							(-/
69354E-AC-0	4.500% 09/23/20		03/24/2014	Tax Free Exchange		5,016	5,000	5,019	0	0	(2)	0	(2)	0	5,016	0	0	0	17	09/23/2020	4FE
	PRA Holdings, Inc. New 1st Lien Term Loan																				
69354E-AC-0	4.500% 09/23/20		03/31/2014	Call 100.0000		862	862	862	862	0	0	0	0	0	862	0	0	0	12	09/23/2020	4FE
000000_00_0	Phillips-Van Heusen Corporatio Term Loan B 3.250% 02/13/20		01/29/2014	Call 100.0000			86.076		0	0	574	0	574	0	86,076	0	0	0	62	02/13/2020	SEE
	Phillips-Van Heusen Corporatio Term Loan B		1/25/2014	0011 100.0000															02		OI L
	3.250% 02/13/20		01/21/2014	Tax Free Exchange		85,502	86,076	85,645	85,511	0	(9)	0	(9)	0	85,502	0	0	0	264	_02/13/2020	3FE
	Phillips-Van Heusen Corporatio Term Loan B																				
69368H-AC-7	3.250% 02/13/20		03/21/2014	Tax Free Exchange			339,853	338 , 154	337,624	0	(74)	0	(74)	0	337 , 550	0	0	0	2,853	02/13/2020	3FE
69371R-K8-8	PACCAR FINL CORP Corp Note Non Call 0.750% 08/14/15		03/13/2014	JP Morgan Chase		1,346,888	1,340,000	1,338,727	1,339,309	0	88	n	88	0	1,339,397	n	7,490	7.490	5,974	_08/14/2015	1FF
0007 III 100-0	Par Pharmaceutical Companies, Refi Term Loan		10/ 10/ 10/ 14	w morgan onase		1,040,000				0		l	90		1,000,001		, , 490			17/ 2010	
69888D-AG-8	B 4.250% 09/30/19		02/20/2014	Taxable Exchange		1,620,000	1,620,000	1,620,000	1,620,000	0	0	0	0	0	1,620,000	0	0	0	9,754	09/30/2019	4FE
	Par Pharmaceutical Companies, Term Loan B2			-																	
69888D-AJ-2	4.000% 09/30/19		03/31/2014	Call 100.0000		6,256	6,256	6,241	0	0	16	0	16	0	6,256	0	0	0	24	09/30/2019	4FE
69888D-AJ-2	Par Pharmaceutical Companies, Term Loan B2 4.000% 09/30/19		03/31/2014	Call 100.0000		5,235	5,235	5,222	0	0	10		13	0	5,235	0	0	0	18	09/30/2019	4EE
09000D=AJ=2	Par Pharmaceutical Companies. Term Loan B2		1/2014	Gall 100.0000															10	09/30/2019	46
69888D-AJ-2	4.000% 09/30/19		03/31/2014	Call 100.0000		12,066	12,066	12,066	0	0	0	0	0	0	12,066	0	0	0	42	09/30/2019	4FE
	Penn National Gaming, Inc. New Term Loan B							•													
<i>T</i> 0757D-AM-1	3.250% 10/30/20		03/31/2014	Call 100.0000		1,875	1,875	1,866	1,865	0	10	0	10	0	1,875	0	0	0	15	10/30/2020	3FE
70757D-AM-1	Penn National Gaming, Inc. New Term Loan B 3.250% 10/30/20		03/31/2014	Call 100.0000		1,875	1,875	1,866	1,865	0	10		10	0	1,875	0	0	0	15	10/30/2020	3FF
/U/3/D-AM-1	Petco Animal Supplies. Inc. New Term Loan		03/31/2014	Call 100.0000		1,075	1,073	1,000	1,000	0	10	0	10		1,0/0	0	0	0	IJ	10/30/2020	. OFE
71601K-AF-6	4.000% 11/24/17		03/31/2014	Call 100.0000		2,093	2.093	2,093	2.093	0	0	0	0	0	2.093	0	0	0	21	11/24/2017	4FE
	Phillips 66 Corp Note MW 35BP 4.300%						,	Ť	,						, , ,						
718546-AC-8			03/25/2014	Merrill Lynch		685,412	650,000	648,552	648,666	0	64	0	64	0	648,731	0	36,681	36,681	13,587	04/01/2022	2FE
	Pinnacle Entertainment, Inc. Term Loan B2 3.750% 08/13/20		03/31/2014	Call 100.0000		3,788	3,788	3,769	3,765	0	23		23	0	3,788	0	0	0	36	08/13/2020	OFF
/ 2340D-A3-2	Pinnacle Entertainment. Inc. Term Loan B2		1/2014	Call 100.0000		3,788	3,788				23		23			0			30	13/2020	3FE
72346D-AS-2	3.750% 08/13/20		03/31/2014	Call 100.0000		2,652	2,652	2,638	2,635	0	16	0	16	0	2,652	0	0	0	25	08/13/2020	3FE
	Pinnacle Foods Finance LLC Term Loan G																				
D00000-00-0	3.250% 04/29/20		03/31/2014	Call 100.0000		5,000	5,000	4,989	0	0	11	0	11	0	5,000	0	0	0	28	04/29/2020	4FE
000000-00-0	Pinnacle Foods Finance LLC Term Loan G 3.250% 04/29/20		03/31/2014	Call 100.0000		1,875	1,875	1,871	0	0	А	0	4	0	1,875	0	0	٥	10	04/29/2020	/EE
000000-00-0	Pinnacle Foods Finance LLC Term Loan G		93/31/2014	Gail 100.0000		1,075	1,075	1,071		0					1,073	0			10	04/25/2020	41 L
72347N-AL-4	3.250% 04/29/20		01/29/2014	Tax Free Exchange		4,989	5,000	4,987	4,989	٥	0	٥	0	0	4,989	0	0	0	42	04/29/2020	3FE
700::	Pinnacle Foods Finance LLC Term Loan G		04 (00 :== : :																	0.4.00 :	055
72347N-AL-4	3.250% 04/29/20Pinnacle Foods Finance LLC Incremental Term		01/29/2014	Tax Free Exchange		1,871	1,875	1,870	1,871	0	0	0	0	0	1,871	0	0	0	16	04/29/2020	3FE
72347N-AM-2	Loan H 3.250% 04/29/20		03/31/2014	Call 100.0000		1,241	1,241	1,239	0	n	2	n	2	n	1,241	n	n	n	2	04/29/2020	3FE
223 20 1111 7411 2	Porsche Lease Own PILOT 2012-1 A2 ABS Prv PIc			100.0000			,	,200							,						0, 2
73328W-AB-7	0.440% 02/23/15		01/21/2014	Paydown		325,885	325,885	325,863	325,882	0	4	0	4	0	325,885	0	0	0	119	02/23/2015	1FE
70000# 45 7	Porsche Lease Own PILOT 2012-1 A2 ABS Prv Plc		00/04/0044			00.005	00.005	00.040	00.004						00.005					00 (00 (00 15	455
73328W-AB-7	0.440% 02/23/15 PowerTeam Services, LLC 1st Lien Term Loan		02/21/2014	Paydown		90,325	90,325	90,319	90,324	0	1	l0	1		90,325	0	0	0	66	02/23/2015	1FE
73919W-AC-0	4.250% 05/06/20		01/13/2014	Tax Free Exchange		25,911	26, 173	25,911	0	0	0	0	0	0	25,911	0	0	0	0	05/06/2020	4FE
	PowerTeam Services, LLC 1st Lien Term Loan						,														
73919W-AC-0	4.250% 05/06/20		03/31/2014	Call 100.0000		557	557	551	0	0	6	0	6	0	557	0	0	0	8	05/06/2020	4FE
72010# 45 0	PowerTeam Services, LLC Delayed Draw Term Loan 4.250% 05/06/20		01/13/2014	Toy Fran Evahance		15,572	15,729	15,572	0	_	_			_	15,572	_		^	^	05/06/2020	4FF
	PowerTeam Services, LLC Delayed Draw Term		14 וע	Tax Free Exchange		10,0/2	15,129	13,3/2	υ		0	l0	0		10,0/2	0	0	0	υ	עט/ טט/ עע	HFC
	Loan 4.250% 05/06/20		03/31/2014	Call 100.0000		278	278	276	0	0	3	0	3	0	278	0	0	0	4	_05/06/2020 _	4FE
	Prestige Brands, Inc. New Term Loan 5.000%																				
	01/31/19		12/20/2013	Call 100.0000		61,736	61,736	61,736	61,736	0	0	0	0	0	61,736	0	0	0	178	01/31/2019	3FE
000000-00-0	Prestige Brands, Inc. New Term Loan 5.000% 01/31/19		12/20/2013	Call 100.0000		37,042	37,042	37,042	37,042	n	n	n	n	n	37.042	n	n	n	107	_01/31/2019	3FF
	- :: - :: · · ·				<b></b>	01,072	۰, ۱۷۰۰۲		, יע, יע		0	0			۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰۰		0				1

## **SCHEDULE D - PART 4**

					SHOW All LO	ng-renn bo	nds and Stoc	k Solu, Keu	leerned or C												
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's		Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Linrodiand					Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of					Unrealized		Temporary	Carrying	Book				Total Cain			In-
		For	Diamagal	Nama	Number of	Canaid		Actual	Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	
Ident-	D d f	For-	Disposal	Name	Shares of	Consid-	D. W.L.	Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
000000-00-0	Prestige Brands, Inc. New Term Loan 5.000% 01/31/19		12/31/2013	Call 100.0000		2,572	2,572	2,572	2,572	0	0			0	2,572	0			0	01/31/2019	3FF
000000-00-0	Prestige Brands, Inc. New Term Loan 5.000%		12/31/2013	. Call 100.0000	-	2,372	2,372	2,312	2,312		0	0		0	2,372	0			υ	1/31/2019	. OFE
000000-00-0	01/31/19		12/31/2013	Tax Free Exchange		1,543	1,543	1,543	1,543	0	0	0	0	0	1,543	0	0	0	0	_01/31/2019	3FE
	Prestige Brands, Inc. New Term Loan 5.000%		11.127 0 17 20 10 1.	Tax 1100 Exercises		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,								.,,,,,,						. 0. 2
000000-00-0	01/31/19		01/01/2014	. Call 100.0000		(61,736)	(61,736)	(61,736)	(61,736)	0	0	0	0	0	(61,736)	0	0	0	(211)	01/31/2019	3FE
	Prestige Brands, Inc. New Term Loan 5.000%																				
000000-00-0	01/31/19		01/01/2014	Call 100.0000	-	(37,042)	(37,042)	(37,042)	(37,042)	0	0	0	0	0	(37,042)	0	0	0	(127)	01/31/2019	3FE
	Prestige Brands, Inc. New Term Loan 5.000%		00 (00 (00)	L			2 25-			_	_	1		_	0.5==	_		_		04/04/00/2	055
0-00-00000	01/31/19		02/28/2014	Tax Free Exchange		3,087	3,087	3,087	3,087	l0	0	l0	0	0	3,087	0	0	0	25	01/31/2019	. 3FE
000000-00-0	Prestige Brands, Inc. New Term Loan 5.000% 01/31/19		02/28/2014	Tax Free Exchange		5, 145	5, 145	5, 145	5, 145	0	^	0	0	٨	5.145	^	^		42	01/31/2019	3FE
	Prestige Brands, Inc. New Term Loan 3.750%			. I I A I I CC LACHANGE		(۱40 رني	J, 140			t		ļ	ļ	J	ა, 140	0	ļ	ļ <sup>0</sup>	42	לו 20 /וט/וע.	. U L
74112C-AQ-6	01/31/19		12/31/2013	Call 100.0000		1.543	1.543	1,543	1,543	0	0	0	0	0	1.543	0	0	0	0	01/31/2019	3FE
	Prestige Brands, Inc. New Term Loan 3.750%					,,,,,,		,,													
74112C-AQ-6	01/31/19		02/28/2014	Call 100.0000		3,087	3,087	3,087	3,087	0	0	0	0	0	3,087	0	0	0	19	01/31/2019	3FE
	Prestige Brands, Inc. New Term Loan 3.750%																			1	
74112C-AQ-6	01/31/19		02/28/2014	Call 100.0000		5, 145	5, 145	5, 145	5, 145	0	0	0	0	0	5 , 145	0	0	0	32	01/31/2019	. 3FE
743665-AH-4	Protection One, Inc. Term Loan 4.250%		00/04/0044	Call 100.0000		292	292	004							000				0	00 (04 (0040	455
/ 43000-AH-4	03/21/19 PRUDENTIAL FIN Corp Note Call MW 40BP		03/31/2014	Call 100.0000		292	292	291	u					0	292	0				03/21/2019	. 4FE
74432Q-BT-1	4.500% 11/16/21		03/06/2014	. KGS ALPHA CAPITAL MKTS .		1,562,227	1,440,000	1,568,285	1,551,527	n	(2,370)	0	(2,370)	0	1,549,157	0	13,070	13,070	20,700	11/16/2021	2FF
III HOLD DI I	PUB SVC EL & GAS Corp Note Non Call 0.850%		2.207 007 2014 1.	. NGO ALITAK ON TIAL MIKTO		, 002, 227	1,440,000				(2,0/0)		(2,0/0)		,040,101				20,700	111/10/2021	
74456Q-AY-2	08/15/14		03/17/2014	Millennium Advisors		440,594	440,000	439,740	439,946	0	19	0	19	0	439,964	0	630	630	2,234	08/15/2014	1FE
	RBSCF Tr RBSCF 2010RR3 CSCA CMBS PrvPlc																			1	
74928H-AA-4	5.467% 09/16/39		01/01/2014	Paydown		16,286	16,286	18,053	17,759	0	(1,474)	0	(1,474)	0	16,286	0	0	0	77	09/16/2039	1FE
74928H-AA-4	RBSCF Tr RBSCF 2010RR3 CSCA CMBS PrvPIc		04/04/0044	Davidson-		23,624	00.004	26,188	25,762	0	(2, 138)		(2, 138)	0	23.624	0			110	00/10/0000	400
/ 4920N-AA-4	5.467% 09/16/39 RBSCF Tr RBSCF 2010RR3 CSCA CMBS PrvPlc		01/01/2014	Paydown		23,024	23,624	∠0,188	23,762		(2, 138)		(2, 138)	0	23,024				112	09/16/2039	. IFE
74928H-AA-4	5.467% 09/16/39		02/01/2014	Paydown		5,676	5,676	6,292	6, 190	0	(514)	0	(514)	0	5,676	0	0	0	53	09/16/2039	1FE
102011 781 1	RBSCF Tr RBSCF 2010RR3 CSCA CMBS PrvPIc								, 100						, 0. 0						
74928H-AA-4	5.467% 09/16/39		02/01/2014	Paydown		8,234	8,234	9, 127	8,979	0	(745)	0	(745)	0	8,234	0	0	0	76	09/16/2039	1FE
	RBSCF Tr RBSCF 2010RR3 CSCA CMBS PrvPlc																			1	
74928H-AA-4	5.467% 09/16/39		03/01/2014	Paydown		17,908	17,908	19,851	19,528	0	(1,621)	0	(1,621)	0	17,908	0	0	0	248	09/16/2039	. 1FE
7400011 44 4	RBSCF Tr RBSCF 2010RR3 CSCA CMBS PrvPlc 5.467% 09/16/39		00/01/0014	Davidson-		05 077	05 077	00.700	00 000	0	(0.051)		(0.051)	0	05 077	0			200	00/10/0000	455
74928H-AA-4	RPI Finance Trust Term Loan B3 3.250%		03/01/2014	Paydown		25,977	25,977	28,796	28,328	l	(2,351)	·	(2,351)	0	25,977	0		l	360	09/16/2039	. IFE
74966U-AJ-9	11/09/18		03/31/2014	Call 100.0000		4.070	4,070	4,070	4,070	n	n	n	0	n	4.070	n	n	n	33	11/09/2018	2FE
	Range Resources Corp Note Cont Call 6.750%		5, 5, 25, 14			.,570	,,,,,,	,,,,,,,,	,370				[		,370			[			
75281A-AL-3	08/01/20		03/19/2014	JP Morgan Chase		515,613	475,000	526,063	511,490	0	(2,839)	0	(2,839)	0	508,652	0	6,961	6,961	20,752	08/01/2020	. 3FE
	Raven Power Finance, LLC Term Loan 5.250%									1							I			•	
75421W-AD-4	12/19/20		03/31/2014	Call 100.0000	-	375	375	371	0	0	4	L	ļ4 ļ	۵	375	0	٥	0	4	12/19/2020	. 4FE
760759-AH-3	REPUBLIC SVCS Corp Note MW 25BP PPut 5.000% 03/01/20		03/25/2014	Dautacha Ba-l-		3.098.788	2.800.000	0 700 500	2.799.790	_	-	_	,	_	0 700 707	0	298.991	298.991	80.500	03/01/2020	OCC
/00/59-AH-3	Residential Asset Sec RAST 2006-A6 A212 CMO		U3/25/2014	Deutsche Bank		3,098,788	2,800,000	2,799,582	∠, /99, /90	l0	/	10	·	0	2,799,797	0	∠98,991	∠98,991		V3/U1/2020	. 4FE
76113F-BB-5	6.000% 07/25/36		01/01/2014	Paydown		47.060	47.060	28,998	30,798	n	16 . 262	n	16.262	٨	47.060	n	n	n	235	07/25/2036	1FM
22201101 000 0	Residential Asset Sec RAST 2006-A6 A212 CMO					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		20,000					10,202		, , , , , , , , , , , , , , , , ,					.2., 20, 2000	
76113F-BB-5	6.000% 07/25/36		02/01/2014	Paydown		15,748	25,923	15,974	16,965	0	5,447	0	5,447	0	22,412	0	(6,664)	(6,664)	259	07/25/2036	. 1FM
1	Residential Asset Sec RAST 2006-A6 A212 CMO									1							1			•	
76113F-BB-5	6.000% 07/25/36		03/01/2014	Paydown	-	2,227	2,231	1,375	1,460	0	770	0	770	0	2,230	0	(3)	(3)	33	07/25/2036	. 1FM
	Revion, Inc. Term Loan B 4.000% 11/20/17		02/26/2014	Call 100.0000		1,772,587	1,772,587	1,772,587	1,772,587	0	<u>0</u>	0	ļ0 ļ	0	1,772,587	0	0	0	11,423		4FE
761520-AU-9	Revion, Inc. Term Loan B 4.000% 11/20/17		02/26/2014	. Call 100.0000	-	350,877	350,877	350,877	350,877	}0	0	}0	0	0	350,877	0	······	·0	2,261	11/20/2017	4FE
761520-AV-7	Revion Consumer Products Corpo Acquisition Term Loan 4.000% 10/08/19		03/31/2014	Call 100.0000		3.509	3,509	3,500	3.498	0	11	0	11	٨	3.509	0	_		35	10/08/2019	ΔFF
JUIJZU-NI-1	Revion Consumer Products Corpo Acquisition		00/01/2014	. Oall 100.0000	-	900, لا				ļ	'	1	'			0	ļ			. 10/00/2018	
761520-AV-7	Term Loan 4.000% 10/08/19		03/31/2014	Call 100.0000		5,263	5, 263	5,250	5,246	0	17	0	17	0	5,263	0	0	0	53	10/08/2019	4FE
	Reynolds Group Holdings Inc. New Dollar Term							·					1								
76173F-AQ-0	Loan 4.000% 12/01/18		_03/31/2014 _	Call 100.0000		1,032	1,032	1,032	1,032	0	0	0	0	0	1,032	0	0	0	10	. 12/01/2018	4FE

### **SCHEDULE D - PART 4**

					SHOW All LO	ng-renn bu	onds and Stoo	sk Solu, Red	leemed or c	Jinerwise i	Disposea (	סו טעווועם זס	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		0					Caraian			Interest/	Stated	
										l	Current	Other Than	,	Change in	Adjusted	Foreign	Dealined				or
									Book/	Unrealized		Temporary		Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	Rite Aid Corporation Term Loan 7 3.500%																				
76775Y-BB-3	02/21/20		03/12/2014 .	. Bank of America Sec		159,489	159,091	159,091	0	0	0	0	0	0	159,091	0	398	398	15	02/21/2020 .	3FE
	Roche Hidgs Inc Corp Note MW 50BP Prv Pic																				
771196-AS-1	6.000% 03/01/19		03/03/2014 _	Call 119.0380		754,701	634,000	671,273	655,888	0	98,813	0	98,813	0	754,701	0	0	0	19,231	03/01/2019 _	1FE
	Roche Hidgs Inc Corp Note MW 50BP Prv Pic																				
771196-AS-1	6.000% 03/01/19		03/03/2014 .	. Call 119.0380		530,909	446,000	512,253	487,926	0	42,984	0	42,984	0	530,909	0	0	0	13,529	03/01/2019 .	1FE
000000 00 0	Roundy's Supermarkets, Inc. Term Loan B		11 /10 /0010	0414 0-1		70 100	77 504	70.074	70 004		(489)		(489)		75 005	0	234	004	011	00/10/0010	455
000000-00-0	5.750% 02/13/19 Roundy's Supermarkets, Inc. Term Loan B		11/13/2013 _	Credit Suisse		76, 129	77,584	76,074	76,384	l	(489)	' <del> </del>	(489)	J0	75,895	J	234	234	611	02/13/2019 _	4°E
000000-00-0	5.750% 02/13/19		12/20/2013 .	Call 100.0000		25,986	25.986	25,480	25,584	0	402	_	402	_	25,986	0	_	_	94	02/13/2019 .	4FE
00-00-00-00-0	Roundy's Supermarkets, Inc. Term Loan B		12/20/2013 .	. 0011 100.0000			∠∪,500				402		402		∠∪,300				34		. Th L
000000-00-0	5.750% 02/13/19		_01/01/2014 _	Credit Suisse		(79,067)	(77,584)	(76,074)	(75,983)	n	n	0	0	n	(75,983)	0	(3,084)	(3,084)	0	02/13/2019 _	4FE
	Roundy's Supermarkets, Inc. Term Loan B						,304)								(, 0, 300)		(5,504)	(0,504)			
000000-00-0	5.750% 02/13/19		01/01/2014 .	. Call 100.0000		(25,986)	(25,986)	(25,480)	(25,986)	0	0	0	0	0	(25,986)	0	0	0	(94)	02/13/2019 .	4FE
1	Roundy's Supermarkets, Inc. Term Loan B								,,				1		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			1		1	
000000-00-0	5.750% 02/13/19		11/13/2013 .	Credit Suisse		119,949	122,241	120,664	121,234	0	(400)	00	(400)	0	120,834	0	(885)	(885)	308	02/13/2019 _	4FE
	Roundy's Supermarkets, Inc. Term Loan B																				
000000-00-0	5.750% 02/13/19		12/20/2013 .	. Call 100.0000		40,943	40,943		40,606	0	337	0	337	0	40,943	0	0	0	522	02/13/2019 .	4FE
	Roundy's Supermarkets, Inc. Term Loan B																				
000000-00-0	5.750% 02/13/19		01/01/2014 .	Credit Suisse		(124,577)	(122,241)	(120,664)	(120,897)	0	0	0	0	0	(120,897)	0	(3,680)	(3,680)	0	02/13/2019 _	. 4FE
	Roundy's Supermarkets, Inc. Term Loan B		04/04/0044	400 0000		/ 40 040	(40.040)	(40, 445)	(40.040)						(40.040)				(500)	00/40/0040	455
0-00-0000Q	5.750% 02/13/19		01/01/2014 .	. Call 100.0000		(40,943)	(40,943)	(40,415)	(40,943)	0	0	0	0	0	(40,943)	0	0	0	(522)	D2/13/2019 .	4FE
000000-00-0	Roundy's Supermarkets, Inc. Term Loan B 5.750% 02/13/19		11/13/2013 _	Credit Suisse		60,977	62,142	60,792	60,858		(109)		(109)		60.749	0	227	227	196	02/13/2019 .	4FE
000000-00-0	Roundy's Supermarkets, Inc. Term Loan B		11/13/2013 .	. Credit Suisse					00,838		(109)		(109)			0	221	221	190	02/13/2019 _	. 4FE
000000-00-0	5.750% 02/13/19		01/01/2014 .	Credit Suisse		(63, 329)	(62, 142)	(60,792)	(60,858)	0	0	0	0	0	(60,858)	0	(2,471)	(2,471)	0	02/13/2019 .	/EE
000000 00 0	Roundy's Supermarkets, Inc. Term Loan B		01/01/2014 .	. Oreart ourse		(00,020)	(02, 142)	(00,732)	(00,000)						(00,000)		(2,7/1)	(2,7/1)			. 71
77927L-AK-7	5.750% 02/13/19		11/13/2013 .	Credit Suisse		163, 176	166,294	163,799	164,920	0	(545)	0	(545)	0	164,375	0	(1, 199)	(1, 199)	2,017	02/13/2019 _	4FE
	Roundy's Supermarkets, Inc. Term Loan B										,								,		
77927L-AK-7	5.750% 02/13/19		12/20/2013 .	. Call 100.0000		55,698	55,698	54,862	55,238	0	460	0	460	٥	55,698	0	0	0	439	02/13/2019 .	4FE
	Roundy's Supermarkets, Inc. Term Loan B							•													
77927L-AK-7	5.750% 02/13/19		01/01/2014 .	Credit Suisse		(169,471)	(166,294)	(163,799)	(164,460)	0	0	0	0	0	(164,460)	0	(5,011)	(5,011)	0	02/13/2019 _	4FE
	Roundy's Supermarkets, Inc. Term Loan B																				
77927L-AK-7	5.750% 02/13/19		01/01/2014 .	. Call 100.0000		(55,698)	(55,698)	(54,862)	(55,698)	0	0	0	0	0	(55,698)	0	0	0	(439)	02/13/2019 .	4FE
7700711 10 0	Rovi Solutions Corporation New Term Loan B		00 (04 (004 :	0.11 400.0000		404.000	404 000	404 000	101 055	_	_	1 -	_	_	101 000	_		_		00 (00 (00 10	055
77937N-AC-9	3.500% 03/29/19		03/31/2014 _	. Call 100.0000		124,320	124,320	124,320	124,320	} <sup>0</sup>	0	0	······	ļ0	124,320	ļ0	······	·0	1,088	03/29/2019 _	_ 3FE
78404X-AE-5	SBA Finance Add on Term Loan 3.750% 09/27/19		02/07/2014 .	. Call 100.0000		391,678	391,678	390,699	389,674	_	2,003	_	2,003	_	391,678	0	_		4,039	00/27/2010	3FF
C-3A-APUPO L	Sesi LLC Corp Note Call MW 50BP PPut 6.375%			- Vall 100.0000		8/0,18د	391,078	390,099	309,0/4	t	2,003	ļ	2,003	ļ	391,0/8	ļ	ļ	}	4,039	09/27/2019 .	. DFE
78412F-AL-8	05/01/19		03/21/2014 .	JP Morgan Chase		758,067	710,000	710,000	710,000	n	n	n	n	n	710,000	n	48.067	48,067	18,231	05/01/2019 .	2FE
	SLM CORP Corp Note MW 5.500% 01/15/19		01/23/2014	Merrill Lynch		709.831	685,000	677.307	677.609	0	87	0	87	0	677.696	0	32, 136	32, 136	13.396	01/15/2019	
	SLM CORP Corp Note MW 5.500% 01/15/19		01/23/2014 .	. Merrill Lynch		1,336,763	1,290,000	1,275,513	1,276,080	0	164	0	164	0	1,276,245	0	60,518	60,518	25,227	01/15/2019 .	
	SLM CORP Corp Note MW 5.500% 01/15/19		01/24/2014 .	Merrill Lynch		320,075	310,000	306,519	306,655	0	41	0	41	0	306,696	0	13,379	13,379	6,110	01/15/2019 .	
	SLM CORP Corp Note MW 5.500% 01/15/19		01/24/2014 .	CitiGroup		1,032,500	1,000,000	988,770	989,210	0	133	0	133	0	989,342	0	43, 158	43, 158	19,708		
78442F-ER-5	SLM CORP Corp Note MW 5.500% 01/15/19		01/24/2014 .	_ CitiGroup		1,956,588	1,895,000	1,873,719	1,874,552	0	251	0	251	0	1,874,803	0	81,784	81,784	37,347	01/15/2019 .	
78442F-ER-5	SLM CORP Corp Note MW 5.500% 01/15/19		01/24/2014 .	Merrill Lynch		604,013	585,000	578,430	578,688	0	78	0	78	0	578,765	0	25,247	25,247	11,529	01/15/2019 .	3FE
	SLM Student Loan SLMA 2007-2 A2 ABS 0.239%			L .						Ì		1					I			l	
78443X-AB-4	07/25/17		01/27/2014 .	Paydown		88,724				0	163	0	163	0		0	0	0	55	07/25/2017 .	1FE
704444 11 -	SLC Student Loan SLCLT 2009-AA A ABS Prv Plc		04 (45 (001)			00 100	20 100	24 222	24 2	_	7	1 -		_	20 452	_		_	100	00 /45 /0005	455
78444K-AA-3	4.750% 06/15/33		01/15/2014 _	Paydown	-	32,429	32,429	31,692	31,671	}0	757	ļ0	757	ļ0	32,429	ļ0	}0	}0	128	06/15/2033 .	. IFE
70444/ 44 0	SLC Student Loan SLCLT 2009-AA A ABS Prv Plc		00/10/0011	Davida		04.000	04.000	00.000	00.000	_	040		040	_	04 000	_	_		000	00/45/0000	155
78444K-AA-3	4.750% 06/15/33		02/18/2014 .	Paydown		34,696	34,696	33,908	33,886	l0	810	0	810	0	34,696	0	0	0	293	06/15/2033 .	1FE
78444K-AA-3	4.750% 06/15/33	1	03/17/2014 _	Paydown		1,744,833	1,934,815	1,890,854	1,889,631	0	40,800	_	40,800	_	1,930,431	0	(185,598)	(185,598)	23,231	06/15/2033 _	1FE
/ 0 <del>444</del> N-AA-3	SLM Student Loan SLMA 2008-9 A ABS 1.739%		. ۱۱/2014 / ا	- rayuuwii		1,744,033	1,804,010	1,080,034	1,009,031	t	40,800	ļ	40,000	ļ	1,800,431	ļ	(100,098)	(100,098)	٤٥,٤٥١ ا	00/ 10/ 2033 _	. II'E
78445J-AA-5	04/25/23		01/27/2014 .	Paydown		69,077	69,077	71,587	70,536	n	(1,459)		(1,459)	n	69,077	n	n	n	314	04/25/2023 .	1FE
/ 04400-AA-0	SMG (Stadium Management Group) 1st Lien Term		. 1/4//2014 .	. i ayuuwii			, טו, פע				(1,439)	,	(1,439)		, ווט, פע				١٩ د		
78453E-AE-7	Loan 4.500% 02/25/20		_03/31/2014 _	Call 100.0000		2,418	2,418	2,405	n	n	12	n	12	n	2,418	n	n	n	6	02/25/2020 _	4FE
0 .00L /IL /		1	90/ 0 // EU IT .			L, 710	L, TIO				J14					h	<b></b>		r		-1 "

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise I	Disposed (	of During th	he Current Quarte	•						
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15						1	
												_	Total Total						1	NAIC
												Current	Change in Foreig						1	Desig-
									D			Year's	Book/ Exchan					Bond		nation
									Prior Year Book/		Current	Other Than			Foreign	Realized		Interest/ Stock	Stated Con-	or Market
CUSIP					Number of				Adjusted	Unrealized		Temporary	Carrying Book	, ,	Exchange Gain	Gain	Total Gain	Dividends		In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Valuation Increase/	(Amor- tization)/	Impairment Recog-	Value /Adjust		(Loss) on	(Loss) on	(Loss) on	Received	tractual Maturity	
ification	Description	eian	Disposar	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,		13) Value		Disposal	Disposal	Disposal	DuringYear	Date	(a)
meation	SMG (Stadium Management Group) 1st Lien Term	Cigii	Dute	Of Fulcilaser	Otook	Ciation	i di valdo	0031	value	(Decrease)	Accretion	Tilzeu	13) Value	Date	Бізрозаі	Бізрозаі	Біорозаі	During rear	Date	(u)
78453E-AE-7	Loan 4.500% 02/25/20		03/31/2014	Call 100.0000		1,451	1,451	1,443	0	0	7	0	7	0	0	0	0	3	02/25/2020	4FE
704507 11 0	SNAAC Auto Tr SNAAC 2012-1A A ABS Prv Plc		04/45/0044			05.075	05.075	05.070	25.274		_								00/45/0040	455
78459T-AA-6	1.780% 06/15/16 SNAAC Auto Tr SNAAC 2012-1A A ABS Prv Plc	-	01/15/2014	Paydown		25,875	25,875	25,873	25,874	0	1	0	······	_025,875	0	0	0	38	06/15/2016	1FE
78459T-AA-6	1.780% 06/15/16		02/15/2014	Paydown		22,849	22,849	22,847	22,848	0	1	0	1	0	0	0	0	68	06/15/2016	1FE
	SNAAC Auto Tr SNAAC 2012-1A A ABS Prv Plc																		1	
78459T-AA-6	1.780% 06/15/16 SeaWorld Parks & Entertainment New Term Loan		03/15/2014	Paydown		26,633	26,633	26,631	26,632	0	1	0	ļ1 <u> </u>	026,633	0	0	0	119	06/15/2016 _	1FE
78488C-AE-0	B 3.000% 05/14/20		03/17/2014	CitiGroup		213,656	215,000	213,388	0	0	74	0	74	0213,461	0	195	195	1,579	05/14/2020	3FF
	SeaWorld Parks & Entertainment New Term Loan			or trui dap										·						
78488C-AE-0	B 3.000% 05/14/20		03/18/2014	Bank of America Sec		208,425	210,000	208,710	0	0	57	0	57	_0208,766	0	(341)	(341)	1,283	05/14/2020	3FE
78488C-AE-0	SeaWorld Parks & Entertainment New Term Loan B 3.000% 05/14/20		03/31/2014	Call 100.0000		2.159	2.159	2, 151	0			0		.0	0	0	0	0	05/14/2020	200
764000-AL-0	SeaWorld Parks & Entertainment New Term Loan		00/01/2014			2, 109	2, 105	£, IJI	u							0				JI L
78488C-AE-0	B 3.000% 05/14/20		03/31/2014	Call 100.0000		7,500	7,500	7,481	7,483	0	17	0	17	0	0	0	0	56	05/14/2020	3FE
704000 45 0	SeaWorld Parks & Entertainment New Term Loan		00 /04 /0044	0.11 400.0000		0.750	0.750	0.744	3.741					.03.750			0	00	05 /44 /0000	3FF
78488C-AE-0	B 3.000% 05/14/20		03/31/2014	. Call 100.0000		3,750	3,750	3,741	3,741		9		9		0	0	0	28	05/14/2020	3FE
785592-AB-2	5.625% 04/15/23		03/17/2014	Tax Free Exchange		1,018,593	1,000,000	1,020,000	1,018,887	0	(294)	0	(294)	01,018,593	0	0	0	23,750	04/15/2023	3FE
78571Y-AS-9	Sabre, Inc. Term Loan C 4.000% 02/19/18		03/31/2014	Call 100.0000		84,507	84,507	84,824	84,806	0	(299)	0	(299)	084,507	0	0	0	845	02/19/2018	4FE
79543N-AE-7	Salix Pharmaceuticals, Ltd. Term Loan 4.250% 01/02/20		03/31/2014	Call 100.0000		2.438	2,438	_2,425	0		12	0	12	.0	0	0	0	22	01/02/2020	200
/ 9043N-AE-/	Salix Pharmaceuticals, Ltd. Term Loan	-	41 02/01/2014	. Call 100.0000		2,430	2,400	2,420	υ		12		12			0		22	1/02/2020	OFE
79543N-AE-7	4.250% 01/02/20		03/31/2014	Call 100.0000		9,645	9,645	9,596	0	0	48	0	48	_09,645	0	0	0	55	01/02/2020 _	3FE
70540N AF 7	Salix Pharmaceuticals, Ltd. Term Loan		00 /04 /0044	0.11 400.0000		7 004	7 004	7 407			00		00	7 004			0	18	04 (00 (0000	055
79543N-AE-7	4.250% 01/02/20	-	03/31/2014	. Call 100.0000		7,234	7,234	7, 197	0	0	36	0	36	0	0	0	0	18	01/02/2020	3FE
79546V-AH-9	6.875% 11/15/19		03/19/2014	JP Morgan Chase		493,335	450,000	505, 125	490 , 198	0	(2,908)	0	(2,908)	_0487,290	0	6,045	6,045	11,086	11/15/2019	3FE
	Sandy Creek Energy Associates Term Loan B																		1	
80030F-AF-9	5.000% 11/06/20 Santander Drive Auto SDART 2010-2 C ABS		03/31/2014	. Call 100.0000		1,013	1,013	1,019	0	0	(6)	0	(6)	1,013	0	0	0	10	11/06/2020	3FE
80282G-AE-5	3.890% 07/17/17		01/15/2014	Paydown		237,713	237,713	246,404	240,703	0	(2,990)	0	(2,990)	_0237,713	0	0	0	771	. 07/17/2017	1FE
	Santander Drive Auto SDART 2010-2 C ABS			,				·						·					1	
80282G-AE-5	3.890% 07/17/17 Santander Drive Auto SDART 2010-2 C ABS		02/15/2014	Paydown		243,733	243,733	252,645	246,799	0	(3,066)	0	(3,066)	243,733	0	0	0	1,580	07/17/2017	1FE
80282G-AF-5	3.890% 07/17/17		03/15/2014	Pavdown		236.828	236.828	245.487	239.807	0	(2.979)	0	(2.979)	0 236.828	0	0	0	2.303	07/17/2017	1FE
	SANTANDER DRIVE SDART 2012-2 A2 ABS 0.910%	-				,	,	,						,				, , , , , , , , , , , , , , , , , , , ,		
80282V-AB-8	05/15/15		01/15/2014	Paydown		2,520	2,520	2,520	2,520	0	0	0	0		0	0	0	2	05/15/2015	1FE
80282X-AB-4	Santander Drive Auto SDART 2012-4 A2 ABS 0.790% 08/17/15		01/15/2014	Pavdown		275.685	275.685	275.668	275.685	0	0	0	0	0 275.685	0	0	0	181	08/17/2015	1FF
2.30202X 715 Y	Santander Drive Auto SDART 2012-4 A3 ABS	-					2	2.0,000											1	
80282X-AC-2	1.040% 08/15/16		01/15/2014	Paydown		3,591	3,591	3,616	3,597	0	(6)	0	(6)	3,591	0	0	0	3	08/15/2016	1FE
80282X-AC-2	Santander Drive Auto SDART 2012-4 A3 ABS 1.040% 08/15/16		02/15/2014	Pavdown		238.435	238.435	240.046	238.807	0	(372)	0	(372)	0 238.435	0	0	0	413	08/15/2016	1FF
00202X A0 2	Santander Drive Auto SDART 2012-4 A3 ABS		92/ 13/2014	Tayuumi		200,400	200,400	240,040	200,007		(0/2)		(0/2)						1	
80282X-AC-2	1.040% 08/15/16		03/14/2014	CitiGroup		1,449,277	1,446,678	1, 456, 454	1,448,933	0	(434)	0	(434)	01,448,499	0	778	778	2,675	08/15/2016	1FE
80282X-AC-2	Santander Drive Auto SDART 2012-4 A3 ABS 1.040% 08/15/16		03/15/2014	Boudown		216,296	216.296	217,758	216,633	_	(337)	_	(337)	0 216,296	_		_	1,816	00/15/0010	1FE
8U282A-AU-2	Sealed Air Corporation 2013 Term Loan	-	14 ט2/כו /טע	Paydown		∠10,296	210,296	211,/58	2 10,633	l	( 337 )	· [	(337)	210,296	0		0	1,816	08/15/2016	IFE
81211L-AR-9	3.000% 10/03/18	.	01/01/2014	Tax Free Exchange		(2,551)	(2,551)	(2,551)	(2,551)	0	0	0	0	0(2,551)	0	0	0	0	10/03/2018	3FE
0.450==	Sedgwick CMS Holdings, Inc. New 1st Lien Term	n	00 (00 :== : :																00/45 : :	455
81527C-AC-1	Loan 4.250% 06/12/18 Sedawick CMS Holdings, Inc. New 1st Lien Term		02/28/2014	. Call 100.0000		442,011	442,011	442,011	442,011	L0	0	l0	}0 }	0442,011	0	0	0	3,079	06/12/2018	4FE
81527C-AC-1	Loan 4.250% 06/12/18	"	02/28/2014	. Call 100.0000		2, 147, 983	2, 147, 983	2, 147, 983	2, 147, 983	0	0	0	L L	02,147,983	0	0	0	14,961	06/12/2018	4FE
	Sedgwick CMS Holdings, Inc. New 1st Lien Term	n																		
81567G-AB-5	Loan 3.750% 03/01/21	.	02/12/2014	UBS Financial Services		1,109,722	1, 111, 111	1,108,333	0	0	153	L0	153	01,108,486	0	1,236	1,236	2, 199	03/01/2021	4FE

### **SCHEDULE D - PART 4**

					SHOW All LO	ing-renni bu	onds and Stoo	ck Solu, Nec	leelilled of C	Juliel Wise	Disposed (	oi Duning ti	ie Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cl	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange			Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
81567G-AB-5	Sedgwick CMS Holdings, Inc. New 1st Lien Term Loan 3.750% 03/01/21		02/12/2014	. UBS Financial Services .		886,667	888,889	886,667	0		171		171	0	886 . 837	0	(171)	(171)	1,759	03/01/2021 .	4FE
0 1307 G-AB-3	Seminole Hard Rock Entertainme Term Loan B		02/ 12/2014	. UDS FINANCIAI SELVICES .			000,009	000,007	υ		1/ 1		1/ 1		000,037		(1/1)	(1/1)	1,739		4FE
81675K-AD-1	3.500% 05/14/20		03/12/2014	Bank of America Sec		352,224	352,665	350,902	350,369	0	320	0	320	0	350,689	0	1,535	1,535	3,086	_05/14/2020	3FE
	Seminole Hard Rock Entertainme Term Loan B																				
81675K-AD-1	3.500% 05/14/20		03/31/2014	. Call 100.0000		1,523	1,523	1,515	1,513	0	10	0	10	0	1,523	0	0	0	13	05/14/2020 .	3FE
81675K-AD-1	Seminole Hard Rock Entertainme Term Loan B 3.500% 05/14/20		03/31/2014	Call 100.0000		888	888	884	883	0	6	0	6	0	888	0	0	0	8	_05/14/2020	3FF
	Seminole Tribe of Florida Term Loan 3.000%			100.0000			500					[					Ī				
81683U-AF-4	04/29/20		11/20/2013	Bank of America Sec		244,853	245,466	245,466	245,466	0	0	0	0	0	245,466	0	(614)	(614)	(1,391)	04/29/2020 .	2FE
040001 45 4	Seminole Tribe of Florida Term Loan 3.000%		10 /01 /0010	0-11 400 0000		40 740	40 740	40 740	40.740	_	_		_	_	40 7/0	_	_		(07)	04/00/0000	000
81683U-AF-4	04/29/20		12/31/2013	Call 100.0000	-	12,743	12,743	12,743	12,743	0	0	} <sup>0</sup>	0	0	12,743	0	l0	0	(97)	04/29/2020 _	
81683U-AF-4	04/29/20		01/01/2014	Bank of America Sec		(244,853)	(245,466)	(245,466)	(245,466)	0	0	0	0	0	(245,466)	0	614	614	0	04/29/2020 .	2FE
	Seminole Tribe of Florida Term Loan 3.000%						, ,								,						
81683U-AF-4	04/29/20		01/01/2014	. Call 100.0000	-	(12,743)	(12,743)	(12,743)	(12,743)	0	0	0	0	0	(12,743)	0	0	0	0	04/29/2020 _	2FE
81683U-AF-4	Seminole Tribe of Florida Term Loan 3.000% 04/29/20		04 /00 /0044	Deals of Associate Con-		445,016	444,461	444,461	444,461				0	0	444.461	0	556	556	(1,962)	04/00/0000	OFF
8 1083U-AF-4	Seminole Tribe of Florida Term Loan 3.000%		01/28/2014	Bank of America Sec		445,016	444,401	444,401	444,401				0		444 , 40 1	0	330		(1,902)	04/29/2020 .	. ZFE
81683U-AF-4	04/29/20		03/31/2014	Call 100.0000		13,592	13,592	13,592	13,592	0	0	0	0	0	13,592	0	0	0	102	_04/29/2020 _	2FE
	SEMPRA ENERGY Corp Note Non Call 0.993%																				
816851-AR-0	03/15/14		03/17/2014	Maturity		2,815,000	2,815,000	2,824,015	2,815,612	0	(612)	0	(612)	0	2,815,000	0	0	0	6,979	03/15/2014 .	2FE
000000-00-0	Sensus USA Inc. 1st Lien Term Loan 5.750% 05/09/17		03/31/2014	Call 100.0000		5,393	5,393	5,393	0	0	0	0	0	0	5,393	0	0	0	16	05/09/2017 .	4FF
000000-00-0	Sensus USA Inc. 1st Lien Term Loan 4.750%		93/31/2014	. 0411 100.0000		روی ر							0	0				0	10		- H L
81726H-AC-9			03/12/2014	. Tax Free Exchange		5,393	5,393	5,393	0	0	0	0	0	0	5,393	0	0	0	44	05/09/2017 .	4FE
	Sensata Technologies Finance C Term Loan									_				_		_	_				
81726J-AC-5	3.250% 05/12/19		03/31/2014	. Call 100.0000		100	100	100	0	0	0	0	0	0	100	0	0	0	1	05/12/2019 .	2FE
000000-00-0	06/19/17		03/31/2014	Call 100.0000		644	644	641	0	0	3	0	3	0	644	0	0	0	2	06/19/2017 .	4FF
	Sequa Corporation New Term Loan B 5.250%																				
81732L-AL-2	06/19/17		03/10/2014	Tax Free Exchange		641	644	641	0	0	0	0	0	0	641	0	0	0	0	06/19/2017 .	4FE
047447 40 0	Sequoia Mtg Tr SEMT 2013-4 A2 ABS 2.500%		40 /40 /0040	ID II OI		0.044.007	0.040.070	0.005.700	0.000.050						0.000.050		(050 055)	(050,055)	F 404	04/05/0040	455
81744Y-AB-2	04/25/43 Seguoja Mtg Tr SEMT 2013-4 A2 ABS 2.500%		12/ 18/2013	JP Morgan Chase		2,914,997	3,340,970	3,265,798	3,268,052	L	0	l	0	0	3,268,052	0	(353,055)	(353,055)	5, 104	04/25/2043 .	1FE
81744Y-AB-2	04/25/43		01/01/2014	JP Morgan Chase		(2,914,997)	(3,340,970)	(3,265,798)	(3,268,052)	0	0	0	0	0	(3,268,052)	0	353,055	353,055	(5, 104)	04/25/2043 .	1FE
	Silver II US Holdings, LLC Term Loan 4.000%																				
82773W-AD-4	12/13/19		03/31/2014	. Call 100.0000	-	3, 115	3, 115	3,115	0	0	0	ļ0	0	0	3, 115	0	0	0	21	12/13/2019 .	4FE
829229-AJ-2	Sinclair Television Group Inc. Term Loan B 3.000% 04/09/20		01/28/2014	JP Morgan Chase		208,319	208,319	208,319	208,319	n	n	0	n	n	208,319	n	n	n	1,562	04/09/2020 .	3FF
OLOLLO AU-Z	Sinclair Television Group Inc. Term Loan B			. moi gair oriase			200,013	200,013	200,019						200,019	0			1,502		
829229-AJ-2	3.000% 04/09/20		03/31/2014	. Call 100.0000	.	1,911	1,911	1,908	0	0	2	0	2	0	1,911	0	0	0	1	04/09/2020	3FE
000000 4 1 0	Sinclair Television Group Inc. Term Loan B		00 (04 (004 4	400 0000		640		640	242	_	_		_		640	_		_	•	04/00/0000	055
829229-AJ-2	3.000% 04/09/20		03/31/2014	. Call 100.0000		840	840	840	840	0	0	10	0	0	840	0	0	0	6	04/09/2020 .	3FE
829229-AJ-2	3.000% 04/09/20	<u>                                     </u>	03/31/2014	. Call 100.0000		525	525	525	525	0	0	0	0	0	525	0	0	0	4	04/09/2020	3FE
	Six Flags Theme Parks, Inc. Term Loan B																				
000000-00-0	3.500% 12/20/18		12/31/2013	. Tax Free Exchange		102	104	103	102	0	0	0	0	0	102	0	0	0	0	12/20/2018 .	3FE
000000-00-0	Six Flags Theme Parks, Inc. Term Loan B 3.500% 12/20/18		03/31/2014	Call 100.0000		2,535	2,535	2,509	2,508	_	97	_	97	_	2,535	۸	_	0	22	12/20/2018	SEE
0-00-0000	Six Flags Theme Parks, Inc. Term Loan B		00/01/2014	. 0011 100.0000		2,335	2,000	2,309	∠,308			ļ	21		2, 333	0	ļ		22	12/20/2018	UITE
000000-00-0	5.000% 12/20/18		03/31/2014	. Call 100.0000		850	850			0	9	0	9	0		0	0	0	10	12/20/2018 .	3FE
	Six Flags Theme Parks, Inc. Term Loan B															-					
83002C-AF-4	3.500% 12/20/18		03/31/2014 _	Tax Free Exchange	ļ	335,963	338,372	334,988	335,849	0	113	L0	113	0	335,963	0	0	0	5,856	12/20/2018 .	3FE
83578B-AD-5	Sophia, L.P. New Term Loan B 4.500% 07/19/18		03/20/2014	Taxable Exchange		2,037,998	2,037,998	2,037,998	2,037,998	0	0	0	0	0	2,037,998	0	0	0	20 , 125	07/19/2018 .	/EE
00010D-AD-0	South Carolina Student SCSLC 2010-1 A1 ABS		20/ 20/ 20 14	. I I A A A A I T LA CITALING		2,007,990		2,001,990	2,001,990		0		0			0	0		20, 123		- T
83715A-AK-5	0.689% 01/25/21	<u> </u>	_01/27/2014 _	Paydown		52,589	52,589	52,484	52,576	0	13	0	13	0	52,589	0	0	0	95	_01/25/2021	1FE

### **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sola, Rea	leemed or C	Inerwise I	Disposed (	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange			Stock	Con-	Market
CUSIP		l_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
842434-CH-3	Southern CA Gas Corp Note MW 50BP 5.500% 03/15/14		03/15/2014	Maturity		2,500,000	2,500,000	2,496,225	2,499,828	0	172	0	172	0	2,500,000	0	0	0		03/15/2014 .	1FE
042404 011 0	Southwest Airlines Corp Note Cont Call		90/ 13/ 2014	maturity		2,300,000	2,300,000	2,400,220	2,400,020						2,300,000						. "
844741-AY-4	5.750% 12/15/16		03/19/2014 _	KEYBANC CAP/ McDonald		3,345,840	3,000,000	2,986,020	2,995,015	0	353	0	353	0	2,995,368	0	350,472	350,472	47,438	12/15/2016 .	2FE
044747444	Southwest Airlines Pass Thru MW 30BP Sink		00/04/0044			40.440	40.440	40 440	10 110						40.440				4 005	00 (04 (0000	455
84474Y-AA-4	6.150% 08/01/22 Southwest Airlines Pass Thru MW 30BP Sink		02/01/2014 .	Paydown		40 , 149	40,149	40 , 149 .	40 , 149		0		0	0	40 , 149	0		0	1,235	08/01/2022 .	1FE
84474Y-AA-4	6.150% 08/01/22		_02/01/2014	Paydown		_20,119	20,119	20,119	20,119	0	0	0	0	0	20,119	0	0	0	619	_08/01/2022 _	1FE
	Spectrum Brands, Inc. New Term Loan 5.000%																				
0-00-00000	09/04/19		02/20/2014 _	Deutsche Bank		649	648	644	0	0	0	0	0	0	644	0	5	5	1	09/04/2019 .	4FE
000000-00-0	Spectrum Brands, Inc. New Term Loan 5.000% 09/04/19		03/31/2014 _	Call 100.0000		1,241	1,241	1,253	n	n	(12)	0	(12)	n	1,241	n	n	n	7	09/04/2019 .	4FE
	Spectrum Brands, Inc. New Term Loan 5.000%						, LT				\ 12)	[	(12)				Ī				
0-00-00000	09/04/19		03/31/2014	. Call 100.0000		999	999	993		0	6	0	6	0	999	0	0	0	6	09/04/2019 .	4FE
84762N-AW-1	Spectrum Brands, Inc. Term Loan C 3.500% 09/04/19		02/06/2014 _	Tay Eron Evolunce		993	999	994	993	_	^	_		^	993	^	^	^	-	09/04/2019 .	200
84762N-AW-1	Spectrum Brands, Inc. Term Loan C 3.500%			Tax Free Exchange		993	999	994	993				0	0	993	0		0	د	99/04/2019 _	. JFE
84762N-AW-1	09/04/19		02/06/2014	Tax Free Exchange		620	614	620	0	0	0	0	0	0	620	0	0	0	0	09/04/2019 .	3FE
	Spectrum Brands, Inc. Term Loan C 3.500%																				
84762N-AW-1	09/04/19		02/06/2014 _	Tax Free Exchange		644	648	645	645	0	0	0	0	0	644	0	0	0	3	09/04/2019 _	3FE
84762N-AW-1	Spectrum Brands, Inc. Term Loan C 3.500% 09/04/19		02/20/2014	. Deutsche Bank		258,285	257,963	256,673	256,513	0	(32)	0	(32)	0	256 , 480	0	1,805	1,805	1,254	09/04/2019 .	3FF
	Spectrum Brands, Inc. Term Loan C 3.500%			Boutoono Bank							(02)		(02)		200, 100		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,20		
84762N-AW-1	09/04/19		03/07/2014 _	Tax Free Exchange		633	627	633	0	0	0	0	0	0	633	0	0	0	2	09/04/2019 .	3FE
000000-00-0	Spin Holdco Inc. New Term Loan B 5.500%		03/31/2014	Call 100.0000		1.625	1.625	1.625	0	0	0		0		1.625	0	,	0	0	11/14/2019 .	/EE
00-000-00-0	Spin Holdco Inc. New Term Loan B 4.250%					1,020	1,020	1,025							1,023				2	11/14/2019 .	. 4/ [
84850X-AB-8	11/14/19		03/21/2014 _	Tax Free Exchange		1,625	1,625	1,625	0	0	0	0	0	0	1,625	0	0	0	2	11/14/2019 .	4FE
0.405711 41/ 0	Spirit Aerosystems, Inc. Term Loan B 3.750%	6	10 (01 (0010	400 0000		0.574	0.574	0.504	0.500		40		40		0.574					04/40/0040	055
84857H-AK-6	04/18/19 Spirit Aerosystems, Inc. Term Loan B 3.750%		12/31/2013	. Call 100.0000		2,574	2,574	2,561	2,563	0	10	0	10	0	2,574	0	0	0	4	04/18/2019 .	. 3FE
84857H-AK-6	04/18/19		03/18/2014 _	Call 100.0000		1,011,397	1,011,397	1,006,340	1,007,446	0	3,951	0	3,951	0	1,011,397	0	0	0	9,693	04/18/2019 .	3FE
	Stanford University Corp Note MW 30BP												-								
854403-AA-0	3.625% 05/01/14 Starwood Property Trust, Inc. Term Loan B		03/17/2014 .	CitiGroup		2,379,385	2,370,000	2,367,512	2,369,822	0	114	0	114	0	2,369,936	0	9,449	9,449	32,933	05/01/2014 .	1FE
85569Q-AB-2	3.500% 04/17/20		03/31/2014 _	Call 100.0000		603	603	600	0	0	3	0	3	0	603	0	0	0	4	04/17/2020 .	3FE
	SteelRiver Trans Note MW 50BP Prv Plc Sink																				
858271-AA-7	4.710% 06/30/17		03/31/2014	. Call 100.0000		6,380	6,380	6,380	6,380	0	0	0	0	0	6,380	0	0	0	75	06/30/2017 .	2FE
86185#-AA-0	Stonehenge Fund Alabama 2004-B CAPCO Prv Plc 7.802% 03/01/14		03/01/2014 .	Paydown		7, 146	7, 146	7,146	7, 146	n	n	0	n	n	7 . 146	n	n	n	164	03/01/2014 .	1
go loor nn o	Stonehenge Fund Texas 2008-B CAPCO Prv Plc					,, 140	,, 170	, , 170	, , 140						, 140	0			104		
86187#-AA-8	7.340% 08/01/15		03/01/2014 .	Paydown		392,439	392,439	392,439	392,439	0	0	0	0	0	392, 439	0	0	0	16,803	08/01/2015 .	1
86188#-AA-7	Stonehenge Fund Alabam 2008-B CAPCO Prv Plc 7.686% 03/01/19		03/01/2014 .	Paydown		1, 196	1,196	1,196	1, 196	_	^	_		^	1,196	^	^	^	27	03/01/2019 .	1FE
00 100#-AA-/	Stonehenge Fund CT 2011-B CAPCO Prv Plc		עט/ טווי / 2014	Paydown		1, 196	1, 190	1, 190	1, 196		0	0	0	0	1, 196	0	0	0	21	. 19 ما / 10 / 10 رور .	.
861920-AA-3	7. 120% 12/12/23		03/15/2014	Paydown	ļ	4,443	4,443	4,443	4,443	0	0	0	0	0	4,443	0	0	0	79	12/12/2023 .	1FE
	SunGard Data Systems, Inc. Term Loan D		00 (04 (00 : :	400 0005		0.040.47:		0.040.45:		_	_	1 .		_			_			04 (04 (005	055
86736G-AN-4 871829-AP-2	4.500% 01/31/20		03/31/2014	Call 100.0000 Wachovia Bank		3,046,154 530,837	3,046,154 530,000	3,046,154 526,391	3,046,154 528,251	0	0 99	0	0 99	0	3,046,154 528,350	0	0 2.487	0 2,487	38,077	01/31/2020 . 06/12/2015 .	
	Sysco Corp Note MW 10BP 0.550% 06/12/15		03/13/2014 _	Wachovia Bank		365,376	365,000	362,514	363,796	0	173	0	173	0	363,969	0	1,407	2,467	535	06/12/2015 .	
	T-MOBILE USA INC Corp Note Call MW Prv Plc																				
87264A-AA-3	5.250% 09/01/18		02/10/2014 .	Tax Free Exchange		520,000	520,000	520,000	520,000	0	0	0	0	0	520,000	0	0	0	12,816	09/01/2018 .	3FE
87264A-AE-5	T-MOBILE USA INC Corp Note Call MW 6.836% 04/28/23		03/21/2014	CitiGroup		262,885	245,000	240,100	240, 193	0	7/	_	74	n	240,267	0	_22,618	22,618	11,072	04/28/2023	3FE
91204A-AL-3	Weather Channel Refi Term Loan B 3.500%			or trui oup			240,000	240, 100	240, 130	l		ļ	4		240,207		22,U10	22,010			JI L
0-00-00000	02/13/17		02/06/2014 .	Goldman Sachs		14,420	14,438	14,438	14,438	0	0	0	0	0	14,438	0	(18)	(18)	119	02/13/2017 .	3FE
000000 00 0	Weather Channel Refi Term Loan B 3.500%		00 /00 /0044	Davida also David		14 400	14 400	14 400	44 400	_	_		_	_	44 400		(00)	(00)	70	00/40/0047	000
000000-00-0	02/13/1/		02/06/2014 _	Deutsche Bank		14,402	14,438	14,438	14,438	J0	0	0	0	0	14,438	0	(36)	(36)	72	02/13/2017 _	3FE

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Rec	leemed or C	Otherwise I	Disposed o	of During th	he Current Qua	rter						
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14	15					ı	
														otal					l	NAIC
												Current		reign					l	Desig-
											_	Year's		nange Book/				Bond		nation
									Prior Year	l	Current	Other Than		nge in Adjusted	Foreign	B. dr. dt		Interest/	Stated	or
OLIOID									Book/	Unrealized		Temporary		ook Carrying	Exchange		T. ( . ) O	Stock	Con-	Market
CUSIP Ident-		For-	Diamagal	Name	Number of Shares of	Consid-		Actual	Adjusted	Valuation	(Amor-	Impairment		usted Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ification	Description	eign	Disposal Date	of Purchaser	Stock		Par Value	Cost	Carrying Value	Increase/	tization)/	Recog-		rying Disposal Date	(Loss) on Disposal	(Loss) on Disposal	(Loss) on	Received DuringYear	Maturity Date	dicator (a)
Ilication	Weather Channel Refi Term Loan B 3.500%	eign	Date	of Purchaser	Slock	eration	Par value	Cost	value	(Decrease)	Accretion	nized	13) Va	lue Date	Disposai	Disposai	Disposal	During rear	Date	(a)
000000-00-0	02/13/17		02/06/2014	Goldman Sachs		38,571	38,619	38,619	38,619	0	0	0	0	038,61	0	(48)	(48)	319	02/13/2017	3FE
	Weather Channel Refi Term Loan B 3.500%						·	•						· ·						
000000-00-0	02/13/17		02/06/2014	Deutsche Bank		38,523	38,619	38,619	38,619	0	0	0	0	038,61	0	(97)	(97)	191	02/13/2017	3FE
000000-00-0	Weather Channel Refi Term Loan B 3.500% 02/13/17		02/07/2014	Deutsche Bank		9,898	9,910	9,910	9,910		0	0	0	09,91		(12)	(12)	68	02/13/2017	oee
000000-00-0	Weather Channel Refi Term Loan B 3.500%			Deutsche Dank											,	( 12)	(12)	00		. JI L
000000-00-0	02/13/17		_02/07/2014	Deutsche Bank		72,009	72, 190	72, 190	72, 190	0	0	0	0	0	00	(180)	(180)	358	02/13/2017	3FE
	Weather Channel Refi Term Loan B 3.500%		00 (07 (0044			00 470	00 500	20 500	00 500							(00)	(00)	400	00/40/0047	055
000000-00-0	02/13/17		02/07/2014	Deutsche Bank		26,476	26,509	26,509	26,509	0	0	0	0	26,50	9  0	(33)	(33)	183	02/13/2017	3FE
000000-00-0	02/13/17		02/07/2014	Deutsche Bank		192,614	193,097	193,097	193,097	0	0	0	0	0 193,09	70	(483)	(483)	957	02/13/2017	3FE
	Weather Channel Refi Term Loan B 3.500%						•	•						· ·						
87309L-AK-4	02/13/17		02/06/2014	Goldman Sachs		212,825	213,092	213,092	213,092	0	0	0	0	0213,09	2	(266)	(266)	2,771	02/13/2017	3FE
87309L-AK-4	Weather Channel Refi Term Loan B 3.500% 02/13/17		02/06/2014	Deutsche Bank		212,559	213,092	213,092	213,092	0	0	0	0	0213,09	0	(533)	(533)	2,031	_02/13/2017 _	200
01000L AK 4	Weather Channel Refi Term Loan B 3.500%			Deutsche Dank			210,002	210,002	210,002					210,00		(300)	(300)	2,001	92/10/2017	. U L
87309L-AK-4	02/13/17		02/06/2014	Goldman Sachs		569,278	569,991	569,991	569,991	0	0	0	0			(712)	(712)	7 , 434	02/13/2017	3FE
070001 11/ 4	Weather Channel Refi Term Loan B 3.500%		00 (00 (00 4			500 500	500 004	500 004	500 004							(4.405)	(4.405)	5 400	00/40/0047	055
87309L-AK-4	02/13/17 Weather Channel Refi Term Loan B 3.500%		02/06/2014	Deutsche Bank		568,566	569,991	569,991	569,991	0	0	0	0		10	(1,425)	(1,425)	5,433	02/13/2017	3FE
87309L-AK-4	02/13/17	l	02/07/2014	Deutsche Bank		146,088	146,270	146,270	146,270	0	0	0	0	0146,27	0	(183)	(183)	1,679	02/13/2017	3FE
	Weather Channel Refi Term Loan B 3.500%					,	•	•						· ·					 	
87309L-AK-4	02/13/17		02/07/2014	Deutsche Bank		1,062,795	1,065,459	1,065,459	1,065,459	0	0	0	0	1,065,45	0	(2,664)	(2,664)	10 , 156	02/13/2017	3FE
87309L-AK-4	Weather Channel Refi Term Loan B 3.500% 02/13/17		02/07/2014	Deutsche Bank		390,764	391,253	391,253	391,253	0	0	0	0	0391,25		(489)	(489)	4,506	02/13/2017	SEE
D7000L AK 4	Weather Channel Refi Term Loan B 3.500%			Deutsche Dank												(403)	(400)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		. or L.
87309L-AK-4	02/13/17		02/07/2014	Deutsche Bank		2,842,830	2,849,955	2,849,955	2,849,955	0	0	0	0	02,849,95	5	(7, 125)	(7, 125)	27, 166	02/13/2017	3FE
070451 41 0	Team Health Inc. Term Loan B 3.750%		00 /04 /0044	Call 100.0000		7,500	7 500	7 000	7 404		70		70	7.50				70	00 (00 (0040	055
87815L-AL-9 87951Y-AN-1	06/29/18 Telesat LLC Term Loan B 3.500% 03/28/19		03/31/2014	Call   100.0000    JP Morgan Chase		682.883	7,500 684.594	7,388	7,424	0	232	0	76	0		(391)	(391)	70	06/29/2018 03/28/2019	
87951Y-AN-1	Telesat LLC Term Loan B 3.500% 03/28/19		03/31/2014	Call 100.0000		4,963	4,963	4,938	4,943	0	19	0	19	04,96	30	0	0	43	03/28/2019	
87951Y-AN-1	Telesat LLC Term Loan B 3.500% 03/28/19	.	03/31/2014	Call 100.0000		1,729	1,729	1,724	1,725	0	4	0	4	01,72	0	0	0	0	03/28/2019	3FE
88023V-AE-9	Tempur-Pedic International Inc Term Loan B 3.500% 03/18/20		03/05/2014	Call 100.0000		15,315	15,315	15,315	15,315		0			0		_	0	49	03/18/2020	3FE
00023V-AE-9	Tempur-Pedic International Inc Term Loan B	- [	20/00/2014	Uaii 100.0000	-	10,315		15,315							,			49	VU/ 10/ 2020 _,	. JI E
88023V-AE-9	3.500% 03/18/20	. [	03/05/2014	Call 100.0000		36,677	36,677	36,677	36,677	0	0	0	0	036,67	70	0	0	228	03/18/2020	3FE
000001/ 45 0	Tempur-Pedic International Inc Term Loan B		00 (04 (004 ;	400 0000		F 000	F 000	F 600	F 000		_								00 (40 (0000	٥٣٣
88023V-AE-9	3.500% 03/18/20 Tempur-Pedic International Inc Term Loan B	-    -	03/31/2014	Call 100.0000		5,222	5,222	5,222	5,222	0	0	0	0	5,22	2  0	0		46	03/18/2020	3FE
88023V-AE-9	3.500% 03/18/20	.	03/31/2014	Call 100.0000		2, 180	2, 180	2,180	2, 180	0	0	0	0	02,18	00	0		13	03/18/2020	3FE
1	Terex Corporation New USD Term Loan 3.500%	1		1			· [			1	_						[		 I	1 "
88078F-AU-2	04/28/17		03/31/2014	Call 100.0000		1, 166	1 , 166	1,166	1, 166	0	0	0	0	1 , 16	0	0		10	04/28/2017	3FE
883556-AW-2	THERMO FISHER Corp Note MW 10BP 2.050% 02/21/14		02/21/2014	Maturity		250.000	250.000	249,928	249,997	0	3	0	3	0 250.00	0	0	0	2,563	02/21/2014	2FF
	THERMO FISHER Corp Note MW 10BP 2.050%		92/21/2014	muturity		200,000	200,000		240,007						,					. 2
883556-AW-2	02/21/14	[ -	02/21/2014	Maturity	-	265,000	265,000	264,923	264,996	0	4	0	4	0265,00	0	0		2,716	02/21/2014	2FE
887317-AF-2	TIME WARNER INC Corp Note MW 20BP 4.875% 03/15/20		03/19/2014	Credit Suisse		1,878,245	1,700,000	1,694,390	1,696,219	_	118	_	118	1 4 600 00	7 0	181,908	181.908	43,509	09/15/0000	OCC
00/31/-AF-2	Time Warner Corp Note Cont Call 5.850%		19/2014	oregit prizze		1,8/8,245		1,094,390	1,696,219	l <sup>0</sup>	118	ļ <sup>0</sup>	118	1,696,33	0	181,908		43,509	03/15/2020	_ ZFE
88732J-AH-1	05/01/17	l	01/15/2014	Deutsche Bank		3,457,925	3,160,000	3, 153, 183	3, 157, 184	٥	43	0	43	3, 157, 22		300,699	300,699	41,080	05/01/2017	2FE
	TOLL BR FIN CORP Corp Note Call MW 50BP											1				•		•		
88947E-AN-0	4.375% 04/15/23		03/19/2014	RBC Capital Markets	-	536,525	550,000	550,000	550,000	0	0	0	0	0550,00	0	(13,475)	(13,475)	10,628	04/15/2023	3FE
89233P-5Z-5	Toyota Motor Cr Corp Note Non Call 1.000%		03/17/2014	Market Axess		2,566,575	2,550,000	2,546,175	2,548,548	n	273	0	273	02,548,82	2 0	17,753	17,753	15,088	02/17/2015	1FE
	TOYOTA AUTO RECE TAOT 2011-B A4 ABS 0.940%															•		•		
89236Q-AD-3			02/03/2014	Merrill Lynch		3,696,819	3,680,000	3,698,113	0	0	(577)	L0	(577)	0 3,697,53	30	(717)	(717)	1.826	. 11/15/2016	1FE

### **SCHEDULE D - PART 4**

					SHOW All LO	ng-renn bo	onds and Stoc	ik Solu, Red	eemed or C												
1	2	3	4	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current		Foreign							Desig-
												Year's		Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Linrodiand				_	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of					Unrealized	Year's	Temporary	Carrying	Book	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
		Гог	Diamagal	Nama		Canaid		A atual	Adjusted	Valuation	(Amor-	Impairment		/Adjusted							
Ident-	B d . P	For-	Disposal	Name	Shares of	Consid-	D	Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
89236R-AB-5	Toyota Auto Rec TAOT 2013-A A2 ABS 0.370% 09/15/15		01/15/2014	Dd		160,083	160,083	160,080	160,081	0		0	_	0	160,083			0	40	09/15/2015 .	100
09230N-AD-3	Toyota Auto Rec TAOT 2013-A A2 ABS 0.370%		17 13/2014	Paydown		100,003	100,003	100,000	100,001		2	0			100,003			0	49		1FE
89236R-AB-5	09/15/15		_02/15/2014	Paydown		159,251	159,251	159,249	159,250	0	2	0	2	0	159,251	0	0	0	98	_09/15/2015	1FE
	Toyota Auto Rec TAOT 2013-A A2 ABS 0.370%		1.92/ 10/2011				100,201		100,200						100,201					1.90/ 10/ 2010 1	
89236R-AB-5	09/15/15		03/15/2014	Paydown		149,656	149,656	149,653	149,654	0	2	0	2	0	149,656	0	0	0	138	09/15/2015 .	1FE
	TransUnion, LLC USD Term Loan 4.250%			·																	
89334G-AK-0	02/10/19		03/31/2014	. Call 100.0000		1,004	1,004	1,007	0	0	(3)	0	(3)	0	1,004	0	0	0	7	02/10/2019 _	3FE
	Transdigm, Inc. Term Loan C 3.750% 02/28/20	1	00/04/22							_		_				_	_			00 (00 :	1,55
89364M-AX-2	T		03/31/2014	. Call 100.0000		5,038	5,038	5,057	0	l0	(19)	0	(19)	0	5,038	0	0	0	18	02/28/2020 .	. 4FE
89421H-AG-1	Travelport LLC Refi Term Loan 6.250% 06/26/19		03/31/2014	Call 100.0000		565	565	581	0	0	(16)	0	(16)	0	565	0	_		4	06/26/2019 .	4FE
0342 IN-AU- I	Tribune Company 2013 Term Loan 4.000%		90/01/2014	. Call 100.0000				ا ۱ ا ا ا ا	υ	t	(10)		( 10)				ļ <sup>0</sup>	0		\$1 02 /02 /00 .	- H. L
89604B-AR-9	12/27/20 4.000%	l	03/31/2014	Call 100.0000		1,313	1.313	1,309		n	3	0	3	0	1,313	o	n	n	9	12/27/2020 .	3FE
	UHCS 2000 Charitable Remainder Trust 7.408%					.,510	[	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					[		,010						
90272#-AA-6	07/15/20		01/15/2014	Paydown		867,949	867,949	867,949	867,949	0	0	0	0	0	867,949	0	0	0	32,689	07/15/2020 _	1FE
	USAA AUTO OWNER USAOT 2012-1 A2 ABS 0.380%																				
90327B-AB-8	06/15/15		01/15/2014	Paydown		127,604	127,604	127,591	127,601	0	3	0		0	127,604	0	0	0	40	06/15/2015 .	1FE
000070 40 0	USAA AUTO OWNER USAOT 2012-1 A2 ABS 0.380%		00/45/0044			100 105	100 105	400 450	100 100						100 105					00/45/0045	455
90327B-AB-8	06/15/15		02/15/2014	Paydown		126 , 165	126 , 165	126,152	126 , 162	0	3	0	3	0	126 , 165	0	0	0	80	06/15/2015 .	1FE
90327B-AB-8	USAA AUTO OWNER USAOT 2012-1 A2 ABS		03/15/2014	Davidaum		65,656	65,656		65,655			0	,	0			,	0	62	06/15/2015 .	1FE
90327D-AD-0	US Bank Corp Note Non Call 6.300% 02/04/14		13/2014	Paydown							2								02		. IFE
90333W-AB-4	OG BAIR GOLD HOTE HOLL GALL G. GOOM GZ/ G4/ 14		02/04/2014	Maturity		900.000	900.000	954.558	904.710	0	(4.710)	0	(4.710)	0	900.000	0	0	0	28.350	02/04/2014	1FE
	UCI International, Inc. New Term Loan B																				
90429P-AC-2	5.500% 07/26/17		03/31/2014	. Call 100.0000		220	220	221	٥	0	(1)	0	(1)	0	220	0	0	0	Ω	07/26/2017 .	4FE
	UCI International, Inc. New Term Loan B																				
90429P-AC-2	5.500% 07/26/17		03/31/2014	. Call 100.0000		1,600	1,600	1,600	1,600	0	0	0	0	0	1,600	0	0	0	22	07/26/2017 _	4FE
000400 40 5	United Auto Tr UACST 2012-1 A2 ABS Prv Plc		04 (45 (0044	D 4		004 704	004 704	004 700	004 700	0	40		40	0	004 704				000	00 (40 (0045	455
909439-AC-5	1.100% 03/16/15		01/15/2014	Paydown		221,781	221,781	221,762	221,768	0	13	0		0	221,781	0	0	0	203	03/16/2015 .	1FE
909439-AC-5	1.100% 03/16/15		02/15/2014	Paydown		236, 114	236,114	236,094	236,100	0	1/	0	1/	0	236 , 114	0	0	n	433	03/16/2015 .	1FE
000400 A0 0	United Auto Tr UACST 2012-1 A2 ABS Prv Plc		92/ 13/2014	aydown		200,114	200, 114	200,034	200, 100						200, 114					90/ 10/ 2010 _	. "
909439-AC-5	1.100% 03/16/15		03/15/2014	Paydown		261.905	261,905	261,883	261.890	0	15	0	15	0	261.905	0	0	0	720	03/16/2015 .	1FE
	Univision Communications Inc. Term Loan C4			,		, , ,	·								, ,						
914908-AV-0	4.000% 03/01/20		03/19/2014	. Call 100.0000		1,250	1,250	1,258	0	0	(8)	0	(8)	0	1,250	0	0	0	6	03/01/2020 _	4FE
1	Valeant Pharma Corp Note Cont Call Prv Plc	1				l				1			I							l	1
91911X-AR-5	6.500% 07/15/16		01/02/2014	. Call 103.2500		1,022,175	990,000	991,238	990,457	J0	31,718	0	31,718	0	1,022,175	0	L	0	29,851	07/15/2016 .	. 4FE
91913Y-AQ-3	VALERO ENERGY Corp Note MW 35BP 4.500% 02/01/15	1	03/17/2014	Darahina		1,602,514	1,550,000	1 551 000	1 EED 100	_	(72)		(70)	^	1 550 404	0	52.393	52,393	44 000	02/01/2015	OEE.
BISIST-AU-3	VERIZON COMM INC Corp Note Cont Call 6.100%		V3/11/2014	Pershing		1,002,514	1,000,000	1,551,060	1,550,193	l	(72)	0	(72)		1,550,121	0	52,393	52,393	44,369	02/01/2015 .	. ZFE
92343V-AM-6	04/15/18		03/21/2014	. KEYBANC CAP/ McDonald		1, 140, 397	980,000	1,071,757	1,030,551	n	(2,462)	n	(2,462)	0	1,028,089	n	112,308	112,308	26,735	04/15/2018 .	2FE
	VERIZON COMM INC Corp Note MW 15BP 1.950%		20, 2., 2014	BNP Paribar Securities		, 140,007			, 500,001	[	(2, 302)		(2, 302)		.,020,000				20,700		
92343V-BA-1	03/28/14		01/15/2014	Corp		2,908,903	2,900,000	2,948,488	2,910,566	0	(2,457)	0	(2,457)	0	2,908,109	0	794	794	17,750	03/28/2014 .	2FE
	VERIZON COMM INC Corp Note MW 2.500%										1										
92343V-BN-3	09/15/16		03/14/2014	Goldman Sachs		1,036,980	1,000,000	999,230	999,302	0	53	0	53	0	999, 354	0	37,626	37,626	12,569	09/15/2016 .	2FE
	Verizon Wireless Corp Note MW 75BP 8.500%									_				_		_		_			
92344S-AK-6	11/15/18		03/30/2014	. Call 127.1350		2,824,940	2,222,000	2,602,967	2,455,805	0	369 , 135	0	369,135	0	2,824,940	0	0	0	70,826	11/15/2018 .	1FE
92345M-AL-6	Verint Systems Inc. USD Term Loan 3.500% 09/06/19		_02/20/2014 _	Credit Suisse		957,072	954,685	952,299	0	0	20	0	36	0	952,334	0	4,738	4,738	62	09/06/2019 .	/EE
92043W-AL-0	Allied Security Holdings, LLC New 1st Lien			oreart oursse	-	ສວາ ,012	904,080			t	٥٥						4,738	4,738	02	. 20 100 / 20 19 .	- H E
923PPS-11-3	Term Loan 4.250% 02/12/21		02/14/2014	Tax Free Exchange		2,985,661	2,985,661	2,985,661	n	n	n	n	0	0	2,985,661	n	n	n	n	02/12/2021 .	4FE
	SMG (Stadium Management Group) 1st Lien Term					,500,001	,500,001														
923SKA-II-1	Loan 4.500% 02/25/20		03/12/2014	Tax Free Exchange		962, 194	967,029	962, 194	0	0	0	0	0	0	962, 194	0	0	0	0	.02/25/2020	4FE
	SMG (Stadium Management Group) 1st Lien Term			-																	
923SKA-11-1	Loan 4.500% 02/25/20		03/12/2014	. Tax Free Exchange		577,316	580,218	577,316	0	0	0	0	0	0	577,316	0	0	0	0	02/25/2020 .	4FE
	J Crew Group, Inc. New Term Loan B 4.000%	1	00 (05 (00)				20.05	00.0:-	_	_		_	[ ,, l			_				00 (00 (005 :	455
000000-00-0	02/20/21	I	U3/05/2014 _	Bank of America Sec		29, 179	28,961	28,817	0	0	(4)	0	(4)	0	28,813	0	366	366	39	_02/20/2021 _	4FE

### **SCHEDULE D - PART 4**

					SHOW All LO	ng-renn be	ilius aliu Stot	ik oolu, ixeu	icellieu oi C				ne Current Qua	ii tei						
1	2	3	4	5	6	7	8	9	10	Ch			Carrying Value	16	17	18	19	20	21	22
										11	12	13		15						
													Total T	otal						NAIC
												Current		reign						Desig-
												Year's		hange Book/				Bond		nation
									Prior Year		Current	Other Than		nge in Adjusted				Interest/	Stated	or
									Book/	Unrealized		Temporary		ook Carrying				Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		justed Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-			Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		rrying Disposa	(Loss) on		(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) V	alue Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	J Crew Group, Inc. New Term Loan B 4.000% 02/20/21		00 (05 (004 4			40.400	40.050	10 100			(0)		(0)		-				00 (00 (0004	455
000000-00-0	J Crew Group, Inc. New Term Loan B 4.000%		03/05/2014	. Wells Fargo Bank		19,403	19,258	19, 162	u	0	(3)	1	(3)		9	244	244	30	02/20/2021	4FE
000000-00-0	02/20/21		_03/05/2014	Bank of America Sec		29,265	29,083	28,938	0	0	(4)	0	(4)	028,9	340	331	331	39	.02/20/2021	4FE
	J Crew Group, Inc. New Term Loan B 4.000%																			
000000-00-0	02/20/21		03/05/2014	Barclays Group Inc		44,304	44,084	43,863	0	0	(7)	0	(7)		0	448	448	69	02/20/2021	4FE
000000-00-0	J Crew Group, Inc. New Term Loan B 4.000% 02/20/21		02/05/2014	Bank of America Sec		58, 143	57,854	57,565	0	0	(8)		(8)	0 57,5	57 0	586	586	77	_02/20/2021 _	/CC
	J Crew Group, Inc. New Term Loan B 4.000%		90/03/2014	Dank of America dec											,,			''	92/20/2021	. 7
000000-00-0	02/20/21		03/19/2014	. Tax Free Exchange		573,319	576,246	573,365	0	0	(45)	0	(45)		190	0	0	448	02/20/2021	4FE
	J Crew Group, Inc. New Term Loan B 4.000%											1 .							00 (00 :	
000000-00-0	02/20/21 J Crew Group, Inc. New Term Loan B 4.000%		03/05/2014	Bank of America Sec		16,691	16,567	16,484	0	ļ <sup>0</sup>	(2)	·}0	(2)	016,4	31  0	209	209	22	02/20/2021	4FE
000000-00-0	02/20/21 New Term Loan B 4.000%		03/05/2014	Wells Fargo Bank		11.099	11.016	10,961	0	0	(2)	0	(2)	010.9	59 0	139	139	17	02/20/2021	4FF
	J Crew Group, Inc. New Term Loan B 4.000%		2.50/ 00/ 2014 22	licito rargo bank												100				- T - C
000000-00-0	02/20/21		03/05/2014	Bank of America Sec		16,740	16,636	16,553	0	0	(2)	0	(2)	016,5	510	189	189	22	02/20/2021 _	4FE
	J Crew Group, Inc. New Term Loan B 4.000%		00 (05 (004 4			05.040	05.047	05.004			_		_			0.47	247		00 (00 (0004	455
000000-00-0	02/20/21		03/05/2014	Barclays Group Inc		25,343	25,217	25,091	0	0	5	0	5	025,0	960	247	247	39	02/20/2021	4FE
000000-00-0	02/20/21 4.000%		03/05/2014	Bank of America Sec		33,259	33,094	32,928	0	0	(5)	0	(5)	0 32.9	24 0	336	336	44	_02/20/2021 _	4FE
	J Crew Group, Inc. New Term Loan B 4.000%						·	•						,						
000000-00-0	02/20/21		03/19/2014	Tax Free Exchange		327,950	329,624	327,976	0	0	(27)	0	(27)		500	0	0	256	02/20/2021	4FE
000000-00-0	J Crew Group, Inc. New Term Loan B 4.000% 02/20/21		03/05/2014	Bank of America Sec		32.611	32.369	32.207	0		(4)		(4)	0 32.2	0	409	409	43	02/20/2021	455
000000-00-0	J Crew Group, Inc. New Term Loan B 4.000%		93/05/2014	Bank of America Sec		32,011	32,309	32,207	υ		(4)	·	(4)		0	409	409	43	U2/20/2021	4FE
000000-00-0	02/20/21		03/05/2014	. Wells Fargo Bank		21,685	21,524	21,416	0	0	(3)	0	(3)	021.4	130	273	273	33	02/20/2021	4FE
	J Crew Group, Inc. New Term Loan B 4.000%																			
000000-00-0	02/20/21		03/05/2014	Bank of America Sec		32,708	32,505	32,342	0	0	(4)	0	(4)	032,3	0	370	370	43	02/20/2021	4FE
000000-00-0	J Crew Group, Inc. New Term Loan B 4.000% 02/20/21		03/05/201/	Barclays Group Inc		49,516	49,270	49,024	0	0	٥	0	٥	049,0	83 0	483	483	77	02/20/2021	4FE
	J Crew Group, Inc. New Term Loan B 4.000%			Darciays Group Inc														''		- T L
000000-00-0	02/20/21		03/05/2014	Bank of America Sec		64,983	64,660	64,337	0	0	(9)	0	(9)		280	656	656	86	02/20/2021	4FE
	J Crew Group, Inc. New Term Loan B 4.000%								_	_						_	_			
D00000-00-0	02/20/21		03/19/2014	Tax Free Exchange		640,765	644,038	640,818	0	0	(52)	L0	(52)		350	0	0	501	02/20/2021	4FE
923SKF-11-0	02/20/21 4.000%		03/05/2014	Tax Free Exchange		199,326	200,327	199,326	0	0	0	0	0	0 199.3	26 0	0	0	0	_02/20/2021 _	4FE
	J Crew Group, Inc. New Term Loan B 4.000%																			
923SKF-11-0	02/20/21		03/05/2014	. Tax Free Exchange		102,017	102,529	102,017	0	0	0	0	0		0	0	0	0	02/20/2021	4FE
923SKF-11-0	J Crew Group, Inc. New Term Loan B 4.000% 02/20/21		03/05/2014	Tay Eron Evolunce		178,344	179,241	178,344	^	_	^	_		0178,3	14	_	^	_	02/20/2024	/EE
9235NF-11-U	J Crew Group, Inc. New Term Loan B 4.000%		14 00/2014	. Tax Free Exchange		1/8,344	1/9,241	1/8,344			0	10		1/8,3	++  U	ļ0	0	u	02/20/2021	. 4FE
923SKF-11-0	02/20/21		03/05/2014	Bank of America Sec		48,695	48,333	48,091	0	٥	(3)	0	(3)	048,0	39	607	607	27	02/20/2021	4FE
	J Crew Group, Inc. New Term Loan B 4.000%						·					1								
923SKF-11-0	02/20/21		03/05/2014	. Wells Fargo Bank		32,380	32, 139	31,979	0	0	(3)	0	(3)		760	404	404	27	02/20/2021	4FE
923SKF-11-0	J Crew Group, Inc. New Term Loan B 4.000% 02/20/21		03/05/2014	Bank of America Sec		48.840	48.536	48,294	0		(3)		(3)	048.2	1 0	549	549	27	02/20/2021	/EE
	J Crew Group, Inc. New Term Loan B 4.000%			Dalik Ul Alliel Ica Sec		40,040			υ		(0)		(3)		,,			21		- 41
923SKF-11-0	02/20/21		03/05/2014	Barclays Group Inc		73,938	73,570	73,202	0	0	19	0	19	0	0	716	716	62	02/20/2021	4FE
000017	J Crew Group, Inc. New Term Loan B 4.000%		00 (05 : :									1 .							00 (00 :	455
923SKF-11-0	02/20/21 J Crew Group, Inc. New Term Loan B 4.000%		03/05/2014	Bank of America Sec		97,033	96,550	96,068	0	├ <sup>0</sup>	(6)	¦}0	(6)	096,0	02  0	971	971	54	02/20/2021 _	4FE
923SKF-11-0	02/20/21		03/12/2014	Tax Free Exchange		327,976	329,624	327,976	n	n	n	n	0	0327.9	76 n	n	n	n	02/20/2021 _	4FE
	J Crew Group, Inc. New Term Loan B 4.000%			· ·			·													
923SKF-11-0	02/20/21		03/12/2014	Tax Free Exchange		573,364	576,246	573,364	0	0	0	0	0	0573,3	640	0	0	0	_02/20/2021 _	4FE
00001/5 11 0	J Crew Group, Inc. New Term Loan B 4.000%		00/40/004/	T F F !		640 047	044 000	640 047	•	_	_	1	1	0 000			_		00/00/0004	AFF
923SKF-11-0	02/20/21		03/12/2014	. Tax Free Exchange		640,817	644,038	640,817	0	l0	0	10	l		0	10	0	0	02/20/2021	4FE
923SKF-11-0			_03/19/2014 _	Tax Free Exchange		960,762	961,679	960,777	0	0	(15)	0	(15)	0960,7	520	0	0	1,049	_02/20/2021 _	4FE

## **SCHEDULE D - PART 4**

					SHOW All LO	ng-renn bo	nius anu Sidi	ck Sold, Red	leemed or C	Julei wise i	Disposea (	oi Duning ti	ne Current (	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Valu	ue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange			Stock	Con-	Market
CUSIP		l_			Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
923SNM-11-2	IMS Health Incorporated New USD Term Loan 3.750% 03/17/21		03/24/2014	Tax Free Exchange		75,363	75,742	75,363	0		0	0	0	0	75,363	0	0	0	0	03/17/2021	3FE
5200WII 11 Z	IMS Health Incorporated New USD Term Loan		90/ 24/ 2014	. Tax Tree Exchange																00/ 11/ 2021	- G L
923SNM-11-2	3.750% 03/17/21		03/24/2014	Tax Free Exchange		246,580	247,819	246,580	0	0	0	0	0	0	246,580	0	0	0	0	03/17/2021	3FE
0000000	IMS Health Incorporated New USD Term Loan		00 (04 (004 4			4 040 000	4 040 700	4 040 000							4 040 000					00 (47 (0004	055
923SNM-11-2	3.750% 03/17/21IMS Health Incorporated New USD Term Loan		03/24/2014	. Tax Free Exchange		1,212,689	1,218,783	1,212,689	0	0	0	0	0	0	1,212,689	0	0	0	0	03/17/2021	. 3FE
923SNM-11-2	3.750% 03/17/21		_03/24/2014	Tax Free Exchange		370,639	372,501	370,639	0	0	0	0	0	0	370,639	0	0	0	0	_03/17/2021 _	3FE
	Sophia, L.P. 2014 Term Loan B 4.000%																				
923UHC-11-6	07/19/18		03/31/2014	. Call 100.0000		5,319	5,319	5,319	0	0	0	0	0	0	5,319	0	0	0	7	07/19/2018	4FE
92813T-EE-6	VA St Hsg Dev Auth Rev Bond Non Call 3.250% 08/25/42		01/01/2014	Call 100.0000		37 , 144	37,144	37,144	37,144	n	n	n	0	n	37 . 144	n	n	n	101	08/25/2042	1FE
	VA St Hsg Dev Auth Rev Bond Non Call 3.250%			100.0000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, וע						, , 144					90/20/20/2	
92813T-EE-6	08/25/42		02/01/2014	. Call 100.0000		22, 165	22, 165	22, 165	22, 165	0	0	0	0	0	22, 165	0	0	0	120	08/25/2042	1FE
92813T-EE-6	VA St Hsg Dev Auth Rev Bond Non Call 3.250% 08/25/42		03/01/2014	Call 100.0000		_22,880	22,880	22,880	22,880	_	^	_	0	٥	22,880	0	_	0	186	08/25/2042	1FF
920131-LL-0	Volkswagen Auto VALET 2012-1 A3 ABS 0.850%		93/01/2014			22,000	22,000	22,000	22,000		0				22,000	0			100	90/23/2042	.   "
92867G-AC-7	08/22/16		01/20/2014	Paydown		110,086	110,086	110,085	110,084	0	1	0	1	0	110,086	0	0	0	78	08/22/2016	1FE
000070 10 7	Volkswagen Auto VALET 2012-1 A3 ABS 0.850%		00 (00 (004)			400 000	400.000	400 004	100 001						400.000				407	00 (00 (00 40	455
92867G-AC-7	08/22/16		02/20/2014	Paydown		138,892	138,892	138,891	138,891	0	2	0	2	0	138,892	0	0	0	197	08/22/2016	. 1FE
92867G-AC-7	08/22/16		03/20/2014	Paydown		111,075	111,075	111,073	111,073	0	1	0	1	0	111,075	0	0	0	236	08/22/2016	1FE
	Vulcan Materials Corp Note MW 50BP 6.500%			Redemption 114.0000	)										,						
929160-AQ-2	12/01/16		03/10/2014			493,620	433,000	433,000	433,000	0	0	0	0	0	433,000	0	60,620	60,620	7,740	12/01/2016	3FE
92922F-BK-3	Washington Mutual WAMU 2003-S7 A1 CMO 4.500% 08/25/18		01/01/2014	Paydown		20.683	20.683	20,036	20,433	0	250	0	250	0	20,683	0	0	0	77	08/25/2018	1EM
	Washington Mutual WAMU 2003-S7 A1 CMO			Tuyuum		,	,								,						
92922F-BK-3	4.500% 08/25/18		02/01/2014	Paydown		35,933	35,933	34,810	35,499	0	434	0	434	0	35,933	0	0	0	269	08/25/2018	1FM
92922F-BK-3	Washington Mutual WAMU 2003-S7 A1 CMO 4.500% 08/25/18		03/01/2014 _	Pavdown		12,835	12,835	12,433	12,679		155	0	155	0	12,835	0	0	0	144	08/25/2018	1EM
92922I -DIN-3	WMG Acquisition Corp. New Term Loan 3.750%		03/01/2014	. rayuuwii		12,000	12,000	12,400	12,079		133		133		12,000				144	00/23/2010	
92929L-AL-2	07/01/20		03/31/2014	. Call 100.0000		627	627	627	0	0	0	0	0	0	627	0	0	0	1	07/01/2020	4FE
000007 11 0	WF-RBS Comm Mtg WFRBS 2012-C7 A1 CMBS		04/04/0044			7 004	7 004	7.74	7 700		(55)		(55)		7 004				45	00 (45 (00 45	4511
92936T-AA-0	2.300% 06/15/45 WF-RBS Comm Mtg WFRBS 2012-C7 A1 CMBS		01/01/2014	Paydown		7,664	7,664	7,741	7,720	l	(55)	ˈt	(55)	0	7 ,664	0	l0		15	06/15/2045	. IFM
92936T-AA-0	2.300% 06/15/45		01/01/2014	Paydown		11,443	11,443	11,557	11,526	0	(83)	0	(83)	0	11,443	0	0	0	22	06/15/2045	1FM
	WF-RBS Comm Mtg WFRBS 2012-C7 A1 CMBS			L .													_				I
92936T-AA-0	2.300% 06/15/45 WF-RBS Comm Mtg WFRBS 2012-C7 A1 CMBS		02/01/2014	Paydown		7,699	7,699	7,775	7 , 754	J	(56)	·}0	(56)	0	7 ,699	0	J0	0	30	06/15/2045	.   1FM
92936T-AA-0	2.300% 06/15/45		02/01/2014	Paydown		11,494	11,494	11,609	11,577	0	(83)	0	(83)	0	11,494	0	0	0	44	06/15/2045	1FM
	WF-RBS Comm Mtg WFRBS 2012-C7 A1 CMBS																				
92936T-AA-0	2.300% 06/15/45		03/01/2014	Paydown		10,000	10,000	10,100	10,073	L	(72)	ļ0	(72)	0	10,000	0	0	0	58	06/15/2045	.   1FM
92936T-AA-0	WF-RBS Comm Mtg WFRBS 2012-C7 A1 CMBS 2.300% 06/15/45		03/01/2014	Paydown		14,931	14,931	15,080	15,039	n	(108)	n	(108)	n	14,931	n	n	n	86	06/15/2045	1FM
	WF-RBS Comm Mtg WFRBS 2013-C12 A1 CMBS										, 100)		.30)							10, 20 10	
92937F-AA-9	0.735% 03/15/48		01/01/2014	Paydown		41,558	41,558	41,557	41,554	0	4	0	4	0	41,558	0	0	0	25	03/15/2048	1FM
020375-11-0	WF-RBS Comm Mtg WFRBS 2013-C12 A1 CMBS 0.735% 03/15/48		02/01/2014	Paydown		41,723	41,723	41,722	41,719	_		_	4	0	41,723	0	^	0	51	03/15/2048	1EM
	WF-RBS Comm Mtg WFRBS 2013-C12 A1 CMBS			i ayuumii		41,723	41,723				4		4	0			0			۱۵/ ۵۵40 ا/دو	
92937F-AA-9	0.735% 03/15/48		03/01/2014	Paydown		52,467	52,467	52,466	52,462	0	5	0	5	0	52,467	0	0	0	96	03/15/2048	1FM
000700 40 0	Wachovia Bank WBCMT 2005-C20 A7 CMBS 5.118%		04/04/0044	Davida		00 407	00 407	00.040	00.001	_	400		400	^	00 407	_	_	_	400	07/45/0040	151
929766-4Q-3	07/15/42		01/01/2014	Paydown		29,437	29,437	28,949	29,331	0	106	0	106 .	0	29,437	0	0	0	126	07/15/2042	. IFM
929766-40-3	07/15/42	]	01/01/2014	Paydown		14,719	14,719	14,474	14,666	0	53	0	53	0	14,719	0	0	0	63	07/15/2042	1FM
	Wachovia Bank WBCMT 2005-C20 A7 CMBS 5.118%	5																			
929766-4Q-3	07/15/42		02/01/2014	Paydown		11,886	11,886	11,688	11,843	0	43	0	43	0	11,886	0	0	0	101	07/15/2042	. 1FM
929766-40-3		1	02/01/2014	Paydown		5,943	5,943	5,844	5,921	0	21	0	21	0	5,943	0	0	0	51	07/15/2042	1FM
				,																	

## **SCHEDULE D - PART 4**

					SHOW All LO	ng-renn bo	onds and Stoo	sk Solu, Red	reemed or c	Jinerwise	Disposed (	or During tr	ne Current C	Juarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Boo	ok/Adjusted	Carrying Value	ie	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current		Foreign	5						Desig-
									Deisa Vasa		0	Year's		Exchange	Book/	F:			Bond	04-41	nation
									Prior Year Book/		Current	Other Than	1 -	Change in	Adjusted	Foreign Exchange	Realized		Interest/ Stock	Stated Con-	or Market
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's (Amor-	Temporary	Carrying	Book /Adjusted	Carrying Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Impairment Recog-		/Adjusted Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
oaao	Wachovia Bank WBCMT 2005-C20 A7 CMBS 5.118%	o.g	5410	or r drondoor	O LO G.K	0.000	. a. va.as	3331	14.40	(Beerease)	71001011011	mzca	10)	Value	2410	2.00000.	2.00000.	D.opeca.	2 amig i car	Duto	- (4)
929766-40-3	07/15/42		03/01/2014	Paydown		15, 188	15, 188	14,935	15, 133	0	55	0	55	0	15 , 188	0	0	0	194	07/15/2042 .	1FM
929766-40-3	Wachovia Bank WBCMT 2005-C20 A7 CMBS 5.118% 07/15/42		03/01/2014	Paydown		7.594	7,594	7,468	7,566		27	0	27	0	7,594	0	0	0	97	_07/15/2042 _	1EN
929700-44-3	Wachovia Bank WBCMT 2005-C20 A7 CMBS 5.118%		93/01/2014	rayuuwii							21	0	21			0	0		91	0// 13/2042 _	
929766-40-3	07/15/42		03/19/2014	Credit Suisse		2,426,603	2,323,672	2,285,095	2,315,298	0	532	0	532	0	2,315,830	0	110,773	110,773	37,329	07/15/2042 .	1FM
000700 07 0	Wachovia Bank WBCMT 2006-C23 A4 CMBS 5.418%		04/04/0044	0 4		44 000	44 000	40.000	40.450		(704)		(704)	•	44 000	0			50	04 (45 (0045	451
92976B-DT-6	01/15/45		01/01/2014	Paydown		11,688	11,688	12,809	12,452		(764)	0	(764)	0	11,688	0	0	0	53	01/15/2045 _	IFM
92976B-DT-6	01/15/45		02/01/2014	Paydown		77,822	77,822		82,909	0	(5,087)	0	(5,087)	0	77,822	0	0	0	703	01/15/2045 .	1FM
	Wachovia Bank WBCMT 2006-C23 A4 CMBS 5.418%			L <sup>*</sup> .						_				_			_	_			
92976B-DT-6	01/15/45		03/01/2014	Paydown		15,776	15,776	17,290	16,807	l0	(1,031)	0	(1,031)	0	15,776	0	0	0	214	01/15/2045 _	1FM
92978Y-AB-6	5.719% 06/15/49		02/01/2014	Paydown		83,233	83,233			0	(451)	0	(451)	0		0	0	0	797	06/15/2049 .	1FM
	Washington Mutual WAMMS 2003-MS5 1A1 CMO			,																	
939336-UE-1	5.000% 03/25/18		01/01/2014	Paydown		25 , 452	25,452	24,935	25,228	0	224	0	224	0	25,452	0	0	0	106	03/25/2018 _	1FM
939336-UE-1	Washington Mutual WAMMS 2003-MS5 1A1 CMO 5.000% 03/25/18		02/01/2014	Paydown		27,940	27,940	27,373	27,694	0	246	0	246	0	27,940	0	0	0	233	03/25/2018 .	1FM
	Washington Mutual WAMMS 2003-MS5 1A1 CMO																				
939336-UE-1	5.000% 03/25/18		03/01/2014	Paydown		24,012	24,012	23,524	23,801	0	211	0	211	0	24,012	0	0	0	300	03/25/2018 _	1FM
94106L-AS-8	Waste Management Corp Note MW 40BP 6.100% 03/15/18		03/25/2014	Imperial Bank		347,364	300,000	347,268	332,213	0	(1,695)	0	(1,695)	0	330,517	0	16,847	16,847	9,811	03/15/2018 .	2FF
	Waste Management Corp Note MW 40BP 6.100%			Imperial bank							(1,000)		(1,000)								21 C
94106L-AS-8	03/15/18		03/26/2014 _	JP Morgan Chase		1,736,535	1,500,000	1,736,340	1,661,064	0	(8,772)	0	(8,772)	0	1,652,291	0	84,244	84,244	49,817	03/15/2018 _	2FE
94732Y-AF-0	Web.com Group, Inc. Term Loan B 4.500%		03/31/2014	Call 100.0000		63.312	63,312		63,051		261	0	261	0	63,312	0	0	0	918	. 10/27/2017 .	/EE
947321-AF-U	Web.com Group, Inc. Term Loan B 4.500%		1/ 20 14	. (411 100.0000							201		201						910	10/2//2017 .	4/-
94732Y-AF-0	10/27/17		03/31/2014	. Call 100.0000		63,312	63,312	63, 153	63,051	0	261	0	261	0	63,312	0	0	0	918	10/27/2017 .	4FE
948627-AU-8	Weight Watchers International, Term Loan B2 4.000% 04/02/20		10/11/0010	ID Harris Chara		670 007	600,000	600 600	000 400		(207)		(207)	0	000 450	0	(0.050)	(0.050)	000	04/00/0000	3FF
948627-AU-8	Weight Watchers International, Term Loan B2		10/11/2013	JP Morgan Chase		672,297	693,090	682,693	682,483		(327)	0	(327)		682 , 156	0	(9,859)	(9,859)	236	04/02/2020 .	3FE
948627-AU-8	4.000% 04/02/20		10/21/2013 _	JP Morgan Chase		110,453	114,607	112,888	112,854	0	(85)	0	(85)	0	112,769	0	(2,316)	(2,316)	0	04/02/2020 _	3FE
0.40007 0	Weight Watchers International, Term Loan B2		11 (01 (0010			202 427	055 004	050 000	054 040		(440)		(440)		054 007		(05.000)	(05.000)		0.4./0.0./0.000	055
948627-AU-8	4.000% 04/02/20 Weight Watchers International, Term Loan B2		11/21/2013	Credit Suisse		226,437	255,861	252,023	251,946	0	(119)	0	(119)	0	251,827	0	(25,390)	(25,390)	87	04/02/2020 .	3FE
948627-AU-8	4.000% 04/02/20		11/21/2013	Credit Suisse		201,677	227,884	224,466	224,423	0	(242)	0	(242)	0	224, 181	0	(22,504)	(22,504)	67	04/02/2020 _	3FE
	Weight Watchers International, Term Loan B2									_				_							
948627-AU-8	4.000% 04/02/20 Weight Watchers International, Term Loan B2		11/22/2013	Credit Suisse		236,777	272, 157	268,075	267,992	0	(127)	0	(127)	0	267 , 866	0	(31,089)	(31,089)	93	04/02/2020 .	3FE
948627-AU-8	4.000% 04/02/20		11/22/2013	Credit Suisse		210,887	242,398	238,762	238,717	0	(257)	0	(257)	0	238,460	0	(27,573)	(27,573)	71	04/02/2020 _	3FE
l	Weight Watchers International, Term Loan B2													-	·						
948627-AU-8	4.000% 04/02/20 Weight Watchers International, Term Loan B2		11/25/2013	Deutsche Bank	-	132,015	150,874	148,611	148,565	0	(70)	0	(70)	0	148,495	0	(16,480)	(16,480)	51	04/02/2020 .	3FE
948627-AU-8	4.000% 04/02/20	l	11/25/2013	Deutsche Bank		117,580	134,377	132,361	132,336	0	(143)	0	(143)	0	132, 194	0	(14,614)	(14,614)	39	04/02/2020 _	3FE
	Weight Watchers International, Term Loan B2																				
948627-AU-8	4.000% 04/02/20		11/27/2013	Credit Suisse	-	1,416,923	1,647,585	1,622,871	1,622,372	٥	(767)	٥	(767)	0	1,621,605	0	(204,683)	(204,683)	561	04/02/2020 .	3FE
948627-AU-8	Weight Watchers International, Term Loan B2 4.000% 04/02/20		11/27/2013	Credit Suisse		1,261,991	1,467,431	1,445,420	1,445,147	n	(1,559)	n	(1,559)	n	1,443,588	0	(181,597)	(181,597)	428	04/02/2020 _	3FE
	Weight Watchers International, Term Loan B2																				
948627-AU-8	4.000% 04/02/20		12/02/2013 _	Credit Suisse	-	303,078	351,395	346 , 124	346,018	0	(164)	0	(164)	0	345,854	0	(42,776)	(42,776)	120	04/02/2020 _	3FE
948627-AU-8	Weight Watchers International, Term Loan B2 4.000% 04/02/20		12/02/2013	Credit Suisse		269,938	312,972	308,277	308,219	0	(332)	0	(332)	٨	307,887	0	(37,948)	(37,948)	91	04/02/2020 .	3FF
STOUZI -NU-0	Weight Watchers International, Term Loan B2		12/ 02/ 20 13					•			( 002 )						(01,340)	(31,340)		. ۵۵۷۵ اعاد الحلا.	. U L
948627-AU-8	4.000% 04/02/20		12/31/2013	Call 100.0000	-	6,008	6,008	5,918	5,916	0	91	0	91	0	6,008	0	0	0	0	04/02/2020 _	3FE
948627-AU-8	Weight Watchers International, Term Loan B2		10/01/0010	0.11 100 0000		0.404	0.404	0.004	0.004	_	130	_	400	_	0.404	_	_	^	_	04/00/0000	occ.
94002/-AU-8	4.000% 04/02/20		12/31/2013	. Call 100.0000	-	8,491	8,491	8,364	8,361	l	130	0	130		8,491	0	0	0	Ω	04/02/2020 .	3FE
948627-AU-8	4.000% 04/02/20		02/01/2014 _	JP Morgan Chase		(110,453)	(114,607)	(112,888)	(112,769)	0	0	0	0	0	(112,769)	0	2,316	2,316	0	_04/02/2020 _	3FE

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or C	Otherwise I	Disposed o	of During th	ne Current Quarte							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
										11	12	13	14 15							
												_	Total Total							NAIC
												Current	Change in Foreig					D I		Desig-
									Deias Vass			Year's	Book/ Exchan		F			Bond	04-4-4	nation
									Prior Year Book/		Current	Other Than		in Adjusted Carrying	Foreign Exchange	Realized		Interest/ Stock	Stated Con-	or Market
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's (Amor-	Temporary	Carrying Book Value /Adjust	, ,	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Impairment Recog-	Value /Adjust		(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,		13) Value		Disposal	Disposal	Disposal	DuringYear	Date	(a)
	Weight Watchers International, Term Loan B2									(200.000)	7 1001 011011	1200	10)							- (-)
948627-AU-8	4.000% 04/02/20		02/01/2014	Call 100.0000		(6,008)	(6,008)	(5,918)	(6,008)	0	0	0	0		00	0	0	0	.04/02/2020 .	3FE
948627-AU-8	Weight Watchers International, Term Loan B2 4.000% 04/02/20		02/01/2014	Credit Suisse		(201,677)	(227,884)	(224, 466)	(224, 405)	0	0	0	0	.0 (224,405)	0	22,728	22,728	0	_04/02/2020 _	3FE
	Weight Watchers International, Term Loan B2		92/01/2014	Oreart oursse		(201,011)	(221,004)	(224,400)	(224,403)				ļ	(224,403		22,720		y	_94/02/2020 _	01 L
948627-AU-8	4.000% 04/02/20		02/01/2014	JP Morgan Chase		(210,887)	(242,398)	(238,762)	(238,648)	0	0	0	0	(238,648)	0	27,762	27 , 762	0	.04/02/2020 .	3FE
948627-AU-8	Weight Watchers International, Term Loan B2 4.000% 04/02/20		02/01/2014	Deutsche Bank		(117,580)	(134,377)	(132,361)	(132,327)	0	0			.0 (132,327	0	14,748	14,748	0	_04/02/2020 _	occ.
340021 -A0-0	Weight Watchers International, Term Loan B2		92/01/2014	Deutsche Dank		(117,300)	(104,077)	(132,301)	(102,021)		0					14,740	14,740		_94/02/2020 _	or L
948627-AU-8	4.000% 04/02/20		02/01/2014	Credit Suisse		(1,261,991)	(1,467,431)	(1,445,420)	(1,445,091)	0	0	0	0	.0(1,445,091)	0	183, 100	183, 100		.04/02/2020 .	3FE
948627-AU-8	Weight Watchers International, Term Loan B2 4.000% 04/02/20		02/01/2014	Credit Suisse		(269,938)	(312,972)	(308, 277)	(308,280)	_	^	_		.0 (308,280	0	38,342	38,342	_	_04/02/2020 _	occ.
940021-AU-0	Weight Watchers International, Term Loan B2		92/01/2014	oreart sursse		(209,930)	(312,912)	(300,277)	(300,200)		0		l	.0(300,200					_94/02/2020 _	огс
948627-AU-8	4.000% 04/02/20		02/01/2014	JP Morgan Chase		(672,297)	(693,090)	(682,693)	(682, 171)	0	0	0	0	0(682, 171)	0	9,874	9,874	0	.04/02/2020 .	3FE
040007 411 0	Weight Watchers International, Term Loan B2		00/04/0044	Onedia Oning		(000, 407)	(OFF 0C1)	(050,000)	(OE4 OEE)	0				0 (051.055	0	05 540	0F F40	0	04/00/0000	orr.
948627-AU-8	4.000% 04/02/20		92/01/2014	Credit Suisse		(226,437)	(255,861)	(252,023)	(251,955)		0		<sup>0</sup>	.0 (251,955)	,	25,518	25,518	ا لا	_04/02/2020 _	JFE
948627-AU-8	4.000% 04/02/20		02/01/2014	JP Morgan Chase		(236,777)	(272, 157)	(268,075)	(268,004)	0	0	0	0	.0(268,004)	0	31,227	31,227	0	.04/02/2020 .	3FE
948627-AU-8	Weight Watchers International, Term Loan B2		00/04/0044	Deutsche Bank		(132,015)	(150,874)	(148,611)	(148,573)	0				.0(148,573		16,558	16,558	0	_04/02/2020 _	3FF
948027-AU-8	4.000% 04/02/20		92/01/2014	Deutsche Bank		(132,015)	(150,874)	(148,011)	(148,573)		0			(148,573	,	10,338	10,338	ا لا	_94/02/2020 _	JFE
948627-AU-8	4.000% 04/02/20		02/01/2014	Credit Suisse		(1,416,923)	(1,647,585)	(1,622,871)	(1,622,502)	0	0	0	0	(1,622,502)	00	205,579	205,579	0	.04/02/2020 .	3FE
948627-AU-8	Weight Watchers International, Term Loan B2		00/04/0044	Onedia Oning		(303.078)	(351,395)	(246, 404)	(040 107)	,	0			0 (346.127	0	43.049	40.040	0	04/02/2020	٥٣٣
948027-AU-8	4.000% 04/02/20		02/01/2014	Credit Suisse		(303,078)	(351,395)	(346, 124)	(346, 127)		0			(340, 127	,	43,049	43,049	٠	_94/02/2020 _	JFE
948627-AU-8	4.000% 04/02/20		02/01/2014	Call 100.0000		(8,491)	(8,491)	(8,364)	(8,491)	0	0	0	0	.0(8,491)	0	0	0	0	.04/02/2020 .	3FE
949746-RC-7	WELLS FARGO CO Corp Note Non Call Prv Plc 4.480% 01/16/24		02/05/2014	T F F		3.103.000	3.103.000	3,103,000	3, 103, 000	0				0 3.103.000				26.644	01/16/2024	1FE
949740-HU-7	WELLS FARGO CO Corp Note Non Call 4.480%		92/05/2014	Tax Free Exchange		3, 103,000	3, 103,000	3, 103,000	3, 103,000		0			3, 103,000	0	0	0	∠0,044	01/10/2024 _	IFE
949746-RE-3	01/16/24		03/19/2014	Credit Suisse		3,226,313	3, 103, 000	3,103,000	0	0	0	0		.03, 103,000	0	123,313	123,313	45,566	.01/16/2024 .	1FE
94974B-FA-3	WELLS FARGO CO Corp Note Non Call 1.250% 02/13/15		.03/17/2014	Goldman Sachs		604.776	600,000	598,296	599.357		122		122	0 599,479		5,297	5,297	4,521	.02/13/2015 .	1FE
949/4D=FA=3	WELLS FARGO CO Corp Note Non Call 1.500%			du fullati Sacris		004,776					122		122	.0		,291	,291 ر	4,521		
94974B-FE-5	07/01/15		03/13/2014	Nomura Securities		809,888	800,000	798,432	799,210	0	110	0	110	.0799,320	0	10,568	10,568		.07/01/2015 .	1FE
000000-00-0	West Corporation Term Loan B8 3.750% 06/29/18		01/02/2014	Tax Free Exchange		462,558	462.558	462,558	462.558	0				.0 462.558				4,481	_06/29/2018 _	orr.
000000-00-0	West Corporation Term Loan B8 3.750%			Tax Free Exchange		402,336	402,336	402,336	402,336					.0402,336		0		4,401	_00/29/2010 _	0FE
95235L-AN-0	06/29/18		01/24/2014	Taxable Exchange		1,911,005	1,908,619	1,908,619	1,446,061	0		0	0	.01,908,619	0	2,386	2,386	18,383	.06/29/2018 .	3FE
95931C-AK-3	Western Refining, Inc. Term Loan B 4.250% 11/12/20		.03/31/2014	Call 100.0000		325	325	325	325	0	0	0		.0			0	2	_11/12/2020 _	4EE
9595 IC-AN-5	WideOpenWest Finance LLC Term Loan B 4.750%			Call 100.0000		323		320								0			11/12/2020 _	4/
D00000-00-0	04/01/19		03/31/2014	Call 100.0000		4,784	4,784	4,784	0	0		0	0	.04,784	0	0	0	20	.04/01/2019 .	4FE
000000-00-0	WideOpenWest Finance LLC Term Loan B 4.750% 04/01/19		03/31/2014	Call 100.0000		2.540	2.540	2,540	0	0	0	0		.0			0	10	.04/01/2019 .	4EE
000000-00-0	WideOpenWest Finance LLC Term Loan B 4.750%			Call 100.0000		2,340	2,340	2,340	υ					2,340		0			. 4/01/2019 .	4/
96758D-AR-4	04/01/19		02/28/2014	Tax Free Exchange		2,540	2,540	2,540	2,540	0		0	0	.02,540	0	0	0	31	.04/01/2019 .	4FE
96758D-AR-4	WideOpenWest Finance LLC Term Loan B 4.750% 04/01/19		02/28/2014	Tax Free Exchange		4.784	4.784	4.784	4.784	_	^	_		.04.784	_	^	^	57	.04/01/2019 .	VEC.
301 38D-AR-4	Williams Partners LP Corp Note MW 30BP		y2/20/2014	iax Fiee Exchange		4,784	4,/84	4,784	4,784		0	0		4,784	0		0	ə/	. 2019/10/4ע.	4ГС
96950F-AH-7	4.000% 11/15/21		_03/10/2014 _	Nomura Securities		4,361,386	4,315,000	4,297,438	4,300,599	0	307	0	307	.04,300,906	0	60,480	60,480	56,574	_11/15/2021 _	
97246F-AB-2	Wilsonart LLC Term Loan B 4.000% 10/31/19 L Windstream Corporation Term Loan B3 3.500%		03/31/2014	Call 100.0000		1, 111	1,111	1,114	0	0	(3)	0	(3)	.01,111	0	0	0	5	10/31/2019 .	4FE
000000-00-0	08/08/19		03/31/2014	Call 100.0000		2,443	2,443	2,416	0	0	27	0	27	.02,443	0	0	0	10	.08/08/2019 .	3FE
	Windstream Corporation Term Loan B3 3.500%																			
97381H-AM-9	08/08/19 Truven Health Analytics Inc. Term Loan B		02/18/2014	Tax Free Exchange	- }	2,416	2,443	2,419	2,416	0	0	0	0 <del> </del>	.02,416	0	0	0	12	.08/08/2019 .	3FE
97789P-AB-3	4.500% 06/06/19		03/31/2014	Call 100.0000		887	887	887	887	0	0	0	0	.0 887	0	0	0	10	.06/06/2019	4FE

## **SCHEDULE D - PART 4**

					SHOW All LO	ng-renn bo	onds and Stoc	ik Solu, Red	eemed or c												
1	2	3	4	5	6	7	8	9	10				Carrying Val		16	17	18	19	20	21	22
										11	12	13	14	15							
												_	Total	Total							NAIC
												Current	Change in	Foreign	5						Desig-
									5			Year's		Exchange	Book/				Bond		nation
									Prior Year	l	Current	Other Than		Change in	Adjusted	Foreign	Daaliaad		Interest/	Stated	or
CUSIP					Nih a n a f				Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized Gain	T-4-1 O-1-	Stock Dividends	Con-	Market
Ident-		For-	Disposal	Name	Number of Shares of	Consid-		Actual	Adjusted Carrying	Valuation	(Amor- tization)/	Impairment Recog-	Value (11 + 12 -	/Adjusted	Value at Disposal	Gain (Loss) on	(Loss) on	Total Gain (Loss) on	Received	tractual Maturity	In- dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	Increase/ (Decrease)	,	nized	13)	Carrying Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
ilication	Truven Health Analytics Inc. Term Loan B	cigii	Date	or r urchaser	Olock	cration	i ai vaiue	COSt	value	(Decrease)	Accietion	HIZEU	13)	value	Date	Disposai	Бізрозаі	Бізрозаі	During rear	Date	(a)
97789P-AB-3	4.500% 06/06/19		03/31/2014	. Call 100.0000		887	887		887	0	0	0	0	0	887	0	0	0	10	06/06/2019	4FE
000000 00 0	Sealed Air Corporation 2013 Term Loan		04/04/0044	0.11 400.0000		(0.554)	(0.554)	(0.554)	(0.554)	0			0		(0.554)		0	0		40 (00 (0040	3FF
000000-00-0	3.000% 10/03/18 Del Monte Foods Company 1st Lien Term Loan		01/01/2014 _	Call 100.0000		(2,551)	(2,551)	(2,551)	(2,551)		0			0	(2,551)	0	0			10/03/2018 _	3FE
000000-00-0	4.250% 11/06/20		03/18/2014 .	Tax Free Exchange		3, 149	3, 165	3, 149	0	0	(1)	0	(1)	0	3, 149	0	0	0	7	11/06/2020	4FE
	Del Monte Foods Company 1st Lien Term Loan			, and the second			·	·													
000000-00-0	4.250% 11/06/20		03/18/2014 _	Tax Free Exchange		3, 149	3, 165	3, 149	0	0	(1)	0	(1)	0	3,149	0	0	0	7	11/06/2020 _	4FE
000000-00-0	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20		03/18/2014	Tax Free Exchange		4,723	4.748	4,724	n	n	(1)	n	(1)	n	4,723	n	n	n	11	11/06/2020	4FE
	Del Monte Foods Company 1st Lien Term Loan			-			,	•			,										
000000-00-0	4.250% 11/06/20		03/18/2014 _	Tax Free Exchange	-	4,723	4,748	4,724	0	0	(1)	0	(1)	0	4,723	0	0	0	11	11/06/2020 _	4FE
000000-00-0	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20		03/18/2014	Tax Free Exchange		3, 149	3. 165	3, 149	0	0	n	0	0	٥	3.149	٥	n	n	0	11/06/2020	4FF
500000-00-0	Del Monte Foods Company 1st Lien Term Loan					149 , ر		•							, 149	0	0		ν	11/00/2020	-n L
0-00-00-00-0	4.250% 11/06/20		03/18/2014 _	Tax Free Exchange		3, 149	3, 165	3, 149	0	0	0	0	0	0	3,149	0	0	0	0	11/06/2020	4FE
000000-00-0	Del Monte Foods Company 1st Lien Term Loan 4.250% 11/06/20		02/27/2014	Tay Eros Evahanas		7,873	7,913	7,873	0	0	0	0	0	٥	7,873	٥	0	0	0	11/06/2020	AEC.
000000-00-0	Del Monte Foods Company 1st Lien Term Loan		02/2//2014	. Tax Free Exchange					υ										u	11/00/2020	. 4/ [
000000-00-0	4.250% 11/06/20		_02/27/2014 _	Tax Free Exchange		7,873	7,913	7,873	0	0	0	0	0	0	7,873	0	0	0	0	11/06/2020 _	4FE
000000 00 0	Del Monte Foods Company 1st Lien Term Loan		00 (07 (0044	T F F 1		FF4 440	550,005	554 440		0			0	^	554 440	0	0	0		44 (00 (0000	455
000000-00-0	4.250% 11/06/20 Del Monte Foods Company 1st Lien Term Loan		02/27/2014	. Tax Free Exchange		551,116	553,885	551,116	υ		0				551 , 116		0	0	U	11/06/2020	. 4rt
000000-00-0	4.250% 11/06/20		02/27/2014	Tax Free Exchange		551, 116	553,885	551,116	0	0	0	0	0	0	551,116	0	0	0	0	11/06/2020	4FE
	Endo Health Solutions Inc. New Term Loan B													_		_					
000000-00-0	3.250% 11/05/20		03/20/2014	. Tax Free Exchange		414,544	416,667	414,583		0	(40)	·0	(40)	0	414,544	0	0	0	527	11/05/2020	. 3FE
979MMG-11-2	4.000% 09/30/19		02/20/2014 _	Tax Free Exchange		1,620,000	1,620,000	1,620,000	0	0	0	0	0	0	1,620,000	0	0	0	0	09/30/2019	4FE
	Par Pharmaceutical Companies, New Term Loan B																				
979MMG-11-2	4.000% 09/30/19 World Omni Auto WOART 2011-B A3 ABS 0.960%		02/28/2014	. Tax Free Exchange		701, 163	702,920	701,163	0	0	0	0	0	0	701,163	0	0	0	0	09/30/2019	4FE
98158P-AC-2	08/15/16		01/15/2014 .	Paydown		65,944	65,944	65,944		0	1	0	1	0	65,944	0	0	0	53	08/15/2016	1FE
	World Omni Auto WOART 2011-B A3 ABS 0.960%																				
98158P-AC-2	08/15/16 World Omni Auto WOART 2011-B A3 ABS 0.960%		02/15/2014	Paydown		62,225		62,225	62,224	0	1	0	1	0	62,225	0	0	0	100	08/15/2016	1FE
98158P-AC-2	08/15/16		03/15/2014	Paydown		55,243	55,243	.55,243	55,242	0	1	0	1	0		0	0	0	133	08/15/2016	1FE
	WORLD OMNI AUTO WOART 2012-B A2 ABS 0.430%						·														
98158Q-AB-2	11/16/15		01/15/2014 .	Paydown	-	84,375	84,375	84,371	84,374	0	1	0	1	0	84,375	0	0	0	30	11/16/2015	1FE
98158Q-AB-2	WORLD OMNI AUTO WOART 2012-B A2 ABS 0.430%		02/15/2014	Paydown		87,812	87,812	87,808	87,811	n	1		1	0	87,812	0	0	n	63	. 11/16/2015	1FE
	WORLD OMNI AUTO WOART 2012-B A2 ABS 0.430%			,			·														
98158Q-AB-2	11/16/15		03/15/2014	Paydown	-	76,469	76,469	76,466	76,468	0	1	0	1	0	76,469	0	٥	0	82	11/16/2015	1FE
98160K-AB-1	World Omni Auto Rec Tr WOART 2013-A A2 ABS 0.430% 05/16/16		01/15/2014 .	Paydown		24,220	24,220	24,219	24,219	n	1	n	1	n	24,220	n	n	n	a	_05/16/2016 _	1FE
	World Omni Auto Rec Tr WOART 2013-A A2 ABS				-		·							0	£7,220						
98160K-AB-1	0.430% 05/16/16		02/15/2014	Paydown	-	129,050	129,050	129,042	129,045	0	4	0	4	0	129,050	0	0	0	92	05/16/2016	1FE
98160K-AB-1	World Omni Auto Rec Tr WOART 2013-A A2 ABS 0.430% 05/16/16		03/15/2014	Paydown		119,225	119,225	119,217	119,221	n	1	n	1	n	119,225	Λ	n	n	128	05/16/2016	1FF
	Xilinx Inc Corp Note Non Call FAS 133				-								4		113,223				120		. "
983919-AD-3	3.125% 03/15/37		03/04/2014 _	Wachovia Bank		356,200	200,000	261,750	259,817	0	(383)	0	(383)	0	259, 433	0	96,767	96,767	2,986	03/15/2037 _	2FE
983919-AD-3	Xilinx Inc Corp Note Non Call FAS 133 3.125% 03/15/37		03/04/2014	Wachovia Bank		356,200	200,000	261,750	259,817	0	(383)	_	(383)	۸	259,433	0	96,767	96,767	2,986	03/15/2037	2FF
3009 IS-ND-3	Geo Group, Inc. (The) New Term Loan B		V3/U4/2U14 _	HIAUHUVIA DAHK	-		200,000	201,730	208,817		(383)		(383)	0	209,433	0		30,767	∠,980	/13/2031 /טע	_ 41 E
37252K-AJ-1	3.250% 04/03/20		10/03/2013 _	Call 100.0000		1,026	1,026	1,026	1,026	0	0	0	0	0	1,026	0	0	0	0	04/03/2020 _	3FE
07050/ 4 1 4	Geo Group, Inc. (The) New Term Loan B		04/04/0044	0-11 400 0000		(4.000)	(1.000)	(4.000)	(4.000)	_	_		_	^	(4.000)	^	_	_		04/00/0000	255
37252K-AJ-1	3.250% 04/03/20 Geo Group, Inc. (The) New Term Loan B		01/01/2014	. Call 100.0000		(1,026)	(1,026)	(1,026)	(1,026)	0	0	ļ0		0	(1,026)	0	0	0	u	04/03/2020	3FE
37252K-AJ-1	3.250% 04/03/20		_01/03/2014	Call 100.0000		1,026	1,026	1,026	1,026	0	0	0	0	0	1,026	0	0	0	9	04/03/2020 _	3FE

## **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Stoo	sk Solu, Rec	leemed or c	Jinerwise	Disposea (	of During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	Geo Group, Inc. (The) New Term Loan B	- · · · ·								(200.0000)	7 1001 011011	200	,	7 4.40							(-)
37252K-AJ-1	3.250% 04/03/20		01/03/2014	Call 100.0000		962	962	962	962	0	0	0	0	0	962	0	0	0	8	04/03/2020 .	3FE
	Geo Group, Inc. (The) New Term Loan B																				
37252K-AJ-1	3.250% 04/03/20		01/03/2014	Tax Free Exchange		407 , 179	407, 179	407 , 179	407 , 179	0	0	0	0	0	407 , 179	0	0	0	3,382	04/03/2020 _	3FE
37252K-AJ-1	Geo Group, Inc. (The) New Term Loan B 3.250% 04/03/20		01/03/2014	T F F		381,731	381,731	381,731	381,731	0	0				381,731	0		0	3. 170	04/03/2020 .	٥٦٦
37232N-AJ-1	Sinclair Television Group Inc. Term Loan A1		1/03/2014	Tax Free Exchange			361,731	381,731	381,731		0				381,731	0		0		04/03/2020 .	. JFE
986XSA-11-6	2.410% 03/20/18		_01/23/2014	Tax Free Exchange		28,050	28,050	28,050	0	0	0	0	0	0	28,050	0	0	0	0	_03/20/2018 _	3FE
1	Zayo Group, LLC Term Loan B 4.000% 07/02/19			•			·	•		1				1			1				
98919M-AD-7			03/31/2014	. Call 100.0000		1,416	1,416	1,420	0	0	(4)	0	(4)	0	1,416	0	0	0	20	07/02/2019 .	
98977V-AF-1	Zuffa LLC New Term Loan B 3.750% 02/25/20 _		03/31/2014	. Call 100.0000		2,517	2,517	2,533	2,531	0	(14)	0	(14)	0	2,517	0	0	0	28	02/25/2020 _	3FE
C7500W-AC-0	Progressive Waste Solutions Lt Term Loan B 3.000% 10/24/19		01/21/2014	Bank of America Sec		543,375	540,000	537,300	536,465	_	81	_	0.4	_	536,546	_	6,829	6,829	270	10/24/2019 .	3FE
	Cooper Gay Swett & Crawford Lt 1st Lien Term		2014/10/14	Daik UI MIIBELES SEC		343,3/5	340,000	337,300		t	الاا	ļ	s1	ļ			0,829	0,829	Z/U	10/24/2019 .	. NFE
G2412K-AB-2	Loan 5.000% 04/16/20		03/31/2014	Call 100.0000		452	452	443	0	0	9	0	9	0	452	0	0		4	_04/16/2020 _	4FE
	Bombardier Inc Corp Note MW 50BP Prv Plc											1									
097751-BF-7	6.125% 01/15/23	A	03/21/2014	. RBC Capital Markets		573 , 135	570,000	570,000	570,000	0	0	0	0	0	570,000	0	3, 135	3, 135	24,342	01/15/2023 .	3FE
404000 45 7	Bragg Communications Incorpora Term Loan B		00 (05 (00 4 4	TD 0		070 400	077 070	077 070							077 070		0 400	0 100	7.047	00 (00 (00 40	.==
10482P-AF-7	3.500% 02/28/18Bragg Communications Incorpora Term Loan B	A	02/25/2014	. TD Securities			877,276	877,276	877,276	0	0	0	0	0	877,276	0	2, 193	2, 193	7,817	02/28/2018 _	. 3FE
10482P-AF-7	3.500% 02/28/18	Δ	02/28/2014	. Call 100.0000		4,529	4,529	4,489	4,498	0	21	0	21	0	4,529	0	0	0	40	02/28/2018 .	3FF
1040ZI AI 7	Bragg Communications Incorpora Term Loan B	n		. 0011 100.0000			7,020	, 403	, 7,00												01 L
10482P-AF-7	3.500% 02/28/18	A	02/28/2014	. Call 100.0000		2,238	2,238	2,238	2,238	0	0	0	0	0	2,238	0	0	0	20	02/28/2018 .	3FE
	GOLDEN CREDIT CA GCCT 2013-2A A ABS Prv Plc																				
380881-BZ-4	0.585% 09/15/18	A	03/31/2014	RBC Capital Markets		2, 197,870	2,190,000	2,190,000	2, 190, 000	0	0	0	0	0	2,190,000	0	7,870	7,870	3,874	09/15/2018 .	1FE
67001B-AN-3	Novelis, Inc. New Term Loan 3.750% 03/10/17		03/31/2014	Call 100.0000		6.946	6.946	6,946	6.946	0	0		١ ,		6.946	0		0	65	03/10/2017 .	OCC
0700 IB-AN-3	Novelis, Inc. New Term Loan 3.750% 03/10/17	A	1/2014			0,940	0,940	0,940	0,940						0,940				03	03/10/2017 .	. SFE
67001B-AN-3		Α	_03/31/2014	Call 100.0000		2,547	2,547	2,547	2,547	0	0	0	0	0	2,547	0	0	0	0	.03/10/2017 .	3FE
	Open Text Corporation Term Loan B 3.250%																				
68371Y-AF-0	01/16/21	A	03/31/2014	. Call 100.0000		1,075	1,075	1,070	0	0	5	0	5	0	1,075	0	0	0	6	01/16/2021 .	3FE
78008T-2C-7	ROYAL BK CANADA Corp Note Non Call 1.150% 03/13/15		01/15/2014	Barclays Group Inc.		2,875,422	2,850,000	2,849,088	2,849,632	0	17		17		2,849,649	0	25,773	_25,773	11,653	03/13/2015 _	1FE
	ROYAL BK CANADA Corp Note Non Call 2.300%	٨	01/13/2014	Barciays droup inc		2,010,422	2,000,000	2,049,000	2,049,032						2,049,049	0	23,773	20,773	11,000	03/ 13/ 20 13 _	- IFE
78008T-LB-8	07/20/16	A	01/31/2014	Nomura Securities		1.035.000	1,000,000	999.390	999.680	0	12	0	12	0	999.692	0	35.308	35.308	12.458	. 07/20/2016	1FE
000000-00-0	Intrawest ULC Term Loan 5.500% 11/26/20	A	03/31/2014	Call 100.0000		275	275	272	272	0	3	0	3	0	275	0	0	0	4	11/26/2020 _	
	Valeant Pharmaceuticals Intern Term Loan E	1.		L										1		_		_			
C9413P-AP-8	3.750% 08/05/20 Valeant Pharmaceuticals Intern Term Loan E	A	02/06/2014	Call 100.0000		159,836	159,836	157,438	157,353	}0	2,483	}0	2,483	ļ	159,836	0	ļ0	0	1,858	08/05/2020 .	3FE
C9413P-AP-8	3.750% 08/05/20	Δ	02/06/2014	Call 100.0000		27,878	27,878	27,460	27,445	n	433	0	433	n	27,878	n	n	n	324	08/05/2020 _	3FF
	Valeant Pharmaceuticals Intern Term Loan E			100.0000		,,570							100		£1,510						
C9413P-AP-8	3.750% 08/05/20	A	03/06/2014	. Call 100.0000		910	910	896	896	0	14	0	14	٥	910	0	0	0	19	08/05/2020 .	3FE
	Valeant Pharmaceuticals Intern Term Loan E																1				
C9413P-AP-8	3.750% 08/05/20	A	03/06/2014	. Call 100.0000		5,216	5,216	5, 138	5, 135	0	81	0	81	0	5,216	0	0	0	107	08/05/2020 .	3FE
C9413P-AR-4	Valeant Pharmaceuticals Intern Series C2 Term Loan B 3.750% 12/11/19	Δ.	03/06/2014	Call 100.0000		2.365	2.365	2,365	2,365	_	^		^	n	2.365		_	^	10	12/11/2019 .	SEE
034 IUF -AN-4	Valeant Pharmaceuticals Intern Series C2 Term	۸	۱4 یک / ۱۵۰ / ۱۵۵ روس									1							10		- UI L
C9413P-AR-4	Loan B 3.750% 12/11/19	A	03/06/2014	Call 100.0000		2,022	2,022	2,022	2,022	0	0	0	0	0	2,022	0	0	0	14	12/11/2019 .	3FE
	Valeant Pharmaceuticals Intern Series D2 Term			[			[ ]			1		1					1				
C9413P-AS-2	Loan B 3.750% 02/13/19	A	03/06/2014	. Call 100.0000		946	946	946	946	0	0	L0	ļ0	ļ0	946	0	0	0	6	02/13/2019 _	3FE
C0413D AC 0	Valeant Pharmaceuticals Intern Series D2 Term	,	02/06/2014	0011 100 0000		1 605	1 605	1 605	1.005	_	_	_		_	1 005	_	_	_	44	00/10/0010	occ.
C9413P-AS-2	Loan B 3.750% 02/13/19	٨	03/06/2014	. Call 100.0000		1,605	1,605	1,605	1,605	l0	0	10	l	l	1,605	0	l0	0	11	02/13/2019 .	. JFE
00182E-AM-1	08/10/15	F	02/20/2014	JP Morgan Chase		497,448	480,000	479,602	479,865	0	12	0	12	0	479,877	0	17,571	17,571	8, 125	_08/10/2015 _	1FE
	ANZ NAT INTL Corp Non Call Prv Plc 3.125%		. ,																, .20		
00182E-AM-1	08/10/15	F	02/20/2014	JP Morgan Chase		497,448	480,000	479,602	479,865	0	12	0	12	0	479,877	0	17,571	17,571	8 , 125	08/10/2015 .	1FE
000005 11/ -	African Dev Bank Corp Note Non Call 0.750%	_	00 (40 (004 (	N 0		0.000.00-	0.000.000	4 004 445	4 004 555	_		_		_	4 004 04-	_	5 00-		2.27	40 (40 (0046	455
00828E-AX-7	10/18/16	J	03/10/2014	Nomura Securities		2,000,000	2,000,000	1,994,140	1,994,538	0	377	L0	377	0	1,994,915	0	5,085	5,085	6,042	10/18/2016 .	1FE

## **SCHEDULE D - PART 4**

					Snow All Lo	ng-Term Bo	onds and Sto	ck Sola, Rec	reemed or c	Jinerwise	Disposea (	of During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
1										11	12	13	14	15							
												_	Total	Total							NAIC
												Current	Change in	Foreign	D I /				D 1		Desig-
									Drien Veen			Year's	Book/	Exchange	Book/	F:			Bond	04-4-4	nation
									Prior Year Book/		Current	Other Than		Change in	Adjusted	Foreign Exchange	Realized		Interest/ Stock	Stated Con-	or Market
CUSIP					Number of				Adjusted	Unrealized Valuation	Year's (Amor-	Temporary Impairment	Carrying Value	Book /Adjusted	Carrying Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	
ification	Description	eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	,	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
oauo	AIMCO AIMCO 2005-AA A1B Prv Plc CLO 0.487%	o.g	Date	0.1.0.000	Otoon	0144011		0001	14.40	(Decircuse)	71001011011	IIIZOG	10)	Value	24.0	2.00000.	2.opeca.	D.opeca.	2 amig i car	Bato	- (ω)
00889L-AC-3	10/20/19	F	01/21/2014 .	Paydown	-	204,475	204,475	202,302	202,428	0	2,047	0	2,047	0	204,475	0	0	0	257	10/20/2019 .	1FE
04009L-AL-0	Ares CLO ARES 2006-6RA A1B CLO Prv Pic 0.462% 03/12/18	_	03/12/2014	Pavdown		585.522	585.522	582,594	582.882	0	2.639	0	2,639	0	585.522	0	0	0	687	_03/12/2018	1FE
04003L-AL-0	ARES CLO LTD ARES 2007-12A A CLO Prv Plc	'	93/ 12/2014 _	. rayuuwii							2,009		2,009			0				93/ 12/ 2010 _	- "
04012V-AA-7	0.865% 11/25/20	F	02/25/2014	Paydown		108,772	108,772	107,413	107,566	0	1,207	0	1,207	0	108,772	0	0	0	241	11/25/2020 .	1FE
0.400001. 4.4. 4	Asciano Finance Corp Note MW 25BP Prv Plc	_	00 (47 (0044	D 1 0 1		4 004 050	4 070 000	4 000 070	4 000 000	0	400		400		4 000 000		04.000	04.000	40 540	00 (00 (0045	055
04363U-AA-4	3.125% 09/23/15	F	03/17/2014 _	Barclays Group Inc		1,304,252	1,270,000	1,268,070	1,269,260		123	<sup>0</sup>	123		1,269,383	0	34,869	34,869	19,513	09/23/2015 _	2FE
04963W-AB-2	07/20/20	F	02/20/2014	Paydown		241,260	241,260	228,292	232,505	0	8,755	0	8,755	0	241,260	0	0	0	282	07/20/2020 .	1FE
	BP CAPITAL PLC Corp Note Non Call 3.200%	_	00 (05 : :							_						_		40.00			
05565Q-BQ-0	03/11/16	F	02/05/2014 _	Nomura Securities		2,103,280	2,000,000	1,998,160	1,999,158	l0	<u>4</u> 1	J0	<u>4</u> 1	0	1,999,199	0	104,081	104,081	26,489	_03/11/2016 _	1FE
05615M-AA-5	0.487% 11/10/19	F	02/10/2014 .	Paydown		202,503	202,503	193,896	196,677	0	5,825	0	5,825	0	202,503	0	0	0	248	11/10/2019 .	1FE
	BallyRock Ltd BALLY 2006-1A A CLO Prv Plc			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				·			,		,								
	0.453% 08/28/19	F	02/28/2014 _	Paydown		82,240	82,240	81,253	81,395	0	845	0	845	0	82,240	0	0	0	95	08/28/2019 _	1FE
	British Airways Pass Thru MW 50BP Sink Prv Plc 4.625% 06/20/24	F	03/20/2014 _	Paydown		476	476	476	0	0	0	0	0	0	476	0	0	0	16	06/20/2024 .	1FF
	CIFC Funding LTD CIFC 2006-2A A1L CLO Prv PIc		20, 20, 2011		-																
125478-AA-5	0.496% 03/01/21	F	03/03/2014 _	Paydown		110,882	110,882	109,565	109,606	0	1,276	0	1,276	0	110,882	0	0	0	139	03/01/2021 _	1FE
15642T-AA-6	Centurion CENT8 2005-8A A CLO Prv Plc 0.555% 03/08/17	F	03/10/2014 _	Paydown		637 , 454	637,454	634,366	634,809	0	2,644	0	2,644	0	637,454	0	0	0	905	03/08/2017 .	1FE
100421 AA 0	Denali Capital CLO DENC6 6A A1L CLO Prv Plc	1		ayuumi					004,000		2,044				, 1007, 404					00/00/2017 .	
24822U-AB-5	0.496% 04/21/20	F	01/21/2014 _	Paydown		177,651	177,651	174,764	175,099	0	2,552	0	2,552	0	177,651	0	0	0	228	04/21/2020 _	1FE
2515A0-U7-6	Deutsche Bank Corp Note Non Call 3.450% 03/30/15	-	03/19/2014 _	DDO Conidad Manhada		7,201,810	7,000,000	6,987,890	6,996,794	0	572		572	0	6, 997, 366	0	204.444	204.444	116,725	00/00/0045	455
25 IDAU-U/-0	Dexia Credit Local Corp Note Non Call Prv Plc	Г		. RBC Capital Markets				0,987,890					3/2				∠04,444	204,444	110,720	03/30/2015 .	. IFE
25215B-AA-1	1.250% 10/18/16	F	03/14/2014 _	CitiGroup		5,022,950	5,000,000	4,992,770	4,993,258	0	501	0	501	0	4,993,759	0	29, 191	29, 191	26,215	. 10/18/2016 .	1FE
000400 44 0	Dryden Leveraged Loan CDO DRYD 2006-16A A1	_	04 (04 (0044	0 1		70 007	70.007	00.000	00.050	0	975		975		70.007				07	40 (00 (0000	1FF
26248P-AA-9	CLO Prv Plc 0.476% 10/20/20 Duane St Clo DUANE 2006-3A A1 CLO Prv Plc	r	01/21/2014 .	Paydown		70,927	70,927	69,828			9/5		9/5		70,927	0		0	87	10/20/2020 .	IFE
26358B-AA-6	0.492% 01/11/21	F	01/13/2014 _	Paydown		100,423	100,423	98,979	99, 176	0	1,247	0	1,247	0	100,423	0	0	0	130	01/11/2021 .	1FE
	FAN ENGINE SECUR FAN 2013-1A 1X ABS Prv Plc	_									_	_		_		_	_	_			
30709Q-AA-1	3.000% 10/20/19 FAN ENGINE SECUR FAN 2013-1A 1X ABS Prv Plc	F	01/15/2014	Paydown		26,806	26,806	26,806	26,806	0	0	0	0	0	26,806	0	0	0	67	10/20/2019 .	1FE
30709Q-AA-1	3.000% 10/20/19	F	02/15/2014	Paydown		26,806	26,806	26,806	26,806	0	0	0	0	0	26,806	0	0	0	134	10/20/2019 .	1FE
	FAN ENGINE SECUR FAN 2013-1A 1X ABS Prv Plc																				
30709Q-AA-1	3.000% 10/20/19 Fore Clo Ltd FORE 2007-1A A1A CLO Prv Plc	F	03/15/2014	Paydown		26,806	26,806	26,806	26,806	0	0	J0	0	0	26,806	0	0	0	201	10/20/2019 .	1FE
345447-AA-4	0.482% 07/20/19	F	01/21/2014 .	Paydown		87,934				0	2,327	0	2,327	0		0	0	0	109	_07/20/2019 _	1FE
	France Telecom Corp Note MW 30BP 4.375%			,																	
35177P-AS-6	07/08/14	F	03/12/2014	. Call 101.2850		1,539,532	1,520,000	1,513,054	1,519,206	0	20,326	0	20,326	0	1,539,532	0	0	0	45,072	07/08/2014 .	2FE
35177P-AS-6	France Telecom Corp Note MW 30BP 4.375% 07/08/14	F	03/12/2014	Call 101.2850		2,633,410	2,600,000	2,736,058	2,615,646	n	17,764	n	17,764	0	2,633,410	n	n	n	77,097	_07/08/2014 _	2FE
	Genpact International, Inc. Term Loan B																				
D00000-00-0	3.500% 08/30/19	F	03/12/2014	. Morgan Stanley		475,215	474,030	474,030	474,030	0	0	0	0	0	474,030	0	1, 185	1, 185	3,503	08/30/2019 .	3FE
000000-00-0	Genpact International, Inc. Term Loan B 3.500% 08/30/19	F	03/31/2014	Call 100.0000		1,736	1,736	1,723	1,723	n	12	n	13	n	1,736	n	n	n	15	08/30/2019 _	3FF
	Genpact International, Inc. Term Loan B			100.0000				·	1,720						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0		0	13	50/00/2013 .	. O L
37244N-AC-1	3.500% 08/30/19	F	03/12/2014 _	Morgan Stanley		802,754	800,753	799,332	799,041	0	(55)	0	(55)	0	798,985	0	3,769	3,769	4,827	08/30/2019 _	3FE
37244N-AC-1	Genpact International, Inc. Term Loan B 3.500% 08/30/19	_	03/31/2014 _	Call 100.0000		2,932	2,932	2,918	2,911		21	_	21	_	2,932	_	_	^	26	08/30/2019 _	200
3/244N-NO-1	Glaxo SmithKline Cap Inc Corp Note Non Call	r	۱/ ۲۵۱۹ د /در	. 0011 100.0000			,2,932	,2,918	2,911		21	0	21		2,932	0		0	20	. 19 م2 / 30 / 50 م	JI'E
377373-AB-1	0.750% 05/08/15	F	03/13/2014	JP Morgan Chase		1,004,000	1,000,000	997,460	998,848	0	178	0	178	0	999,026	0	4,974	4,974	2,708	05/08/2015 _	1FE
070501 40 7	GLOBAL SC FINANC SEACO 2013-2A A ABS 3.670%	_	04/47/0044	Davida		10.007	10 007	10.005	10.005	_			_		10 007	_	_	^	40	11/17/0000	155
37952U-AC-7	11/17/28GLOBAL SC FINANC SEACO 2013-2A A ABS 3.670%	Г	01/17/2014	Paydown		16,667	16,667	16,665	16,665	0	1	0	1	0	16,667	0	0	0	49	11/17/2028 _	1FE
37952U-AC-7	11/17/28	F	_02/17/2014 _	Paydown	.	16,667	16,667	16,665	16,665	0	1	0	1	0	16,667	0	0	0	100	_11/17/2028 _	1FE

## **SCHEDULE D - PART 4**

					Snow All Lo	ng-Term Bo	onds and Sto	ck Sola, Rec	eemed or C	otnerwise i	Disposea (	of During ti	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Cł	nange In Bo	ok/Adjusted	Carrying Val	ue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
											_	Year's		Exchange	Book/				Bond	<b>.</b>	nation
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
011010									Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange		<b>-</b>	Stock	Con-	Market
CUSIP		F	D:I	N	Number of	0		A -41	Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-	Description	For-	Disposal	Name	Shares of	Consid-	Den Velve	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description GLOBAL SC FINANC SEACO 2013–2A A ABS 3.670%	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
37952U-AC-7	11/17/28	F	03/17/2014 .	Paydown		16,667	16,667	16,665	16,665	0	1	0	1	0	16.667	0	0	0	151	11/17/2028 _	1FE
	HSBC BANK PLC Corp Note Prv Plc Non Call				-			•	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											,, 2020 .	
44328M-AB-0	3.500% 06/28/15	F	03/20/2014 _	CitiGroup		3, 109,770	3,000,000	2,997,540	2,999,213	0	12	0	12	0	2,999,226	0	110,544	110,544	25,375	_06/28/2015 _	1FE
44328M-AK-0	HSBC BANK PLC Corp Note Non Call Prv Plc 4.750% 01/19/21	_	03/19/2014	Goldman Sachs		3,701,836	3,385,000	3,382,055	3,382,785	0	60		60	0	3,382,846	0	318.990	318.990	109.425	01/19/2021 _	1FF
44320W-AN-U	ING Investment Mngmt CLO INGIM 2006-3A A1 CLO	Г		. GOTUMATI SACTIS	-	3,701,030			, 302,700				00		3, 302 , 040 , د		10,990	10,990 د	109,423		. IFE
44983K-AA-2	Prv Plc 0.487% 12/13/20	F	01/16/2014 _	Paydown		84,094	84,094	82,664	82,821	0	1,273	0	1,273	0	84,094	0	0	0	107	12/13/2020	1FE
404000 11 1	Inwood Prk CDO Ltd INWD 2006-1A A1A CLO Prv	_	04 (00 (001 :			75 405	75 405	7. 50-	74.05:	_	25-			_	75 45-	_	_	ا ي		04 (00 (000 :	455
46186G-AA-1	Plc 0.462% 01/20/21	F	01/20/2014 .	Paydown		75,480	75,480	74,537	74,654	0	827	l0	827	0	75,480	0	0	0	90	01/20/2021 .	1FE
47215D-AF-0	B 3.500% 06/12/18	F	12/31/2013	Call 100.0000		2,302	2,302	2,302	2,302	0	0	0	0	0	2,302	0		0	17	_06/12/2018 _	3FE
	Jazz Pharmaceuticals Public Li New Term Loan																				
47215D-AF-0	B 3.500% 06/12/18	F	12/31/2013	. Call 100.0000		2,302	2,302	2,302	2,302	0	0	0	0	0	2,302	0	0	0	17	06/12/2018 .	3FE
47215D-AF-0	Jazz Pharmaceuticals Public Li New Term Loan B 3.500% 06/12/18	F	01/23/2014 _	Taxable Exchange		916, 170	916, 170	916, 170	916, 170	n	n	n	n	n	916 . 170	n	n	n	8,907	_06/12/2018 _	3FF
22.472.100 711 0	Jazz Pharmaceuticals Public Li New Term Loan			Tuxubre Exonange																00/ 12/2010 .	
47215D-AF-0	B 3.500% 06/12/18	F	01/23/2014	. Taxable Exchange		916, 170	916, 170	916,170	916, 170	0	0	0	0	0	916 , 170	0	0	0	8,907	06/12/2018 .	3FE
476759-AA-3	Jersey St CLO JERSY 2006-1A A CLO Prv Plc 0.486% 10/20/18	_	01/21/2014 _	Paydown		310,934	310,934	306,367	306,763	0	4, 171		4, 171	0	310.934		,	0	391	_10/20/2018 _	100
4/0/39-AA-3	LyondellBasell Corp Note MW 50BP 6.000%	Г		rayuuwii					300,703		4, 1/ 1		4, 1/ 1	0		0			91	10/20/2010 _	. IFE
552081-AD-3	11/15/21	F	03/17/2014 .	Deutsche Bank		7,447,936	6,400,000	7,016,300	6,984,738	0	(13,864)	0	(13,864)	0	6,970,874	0	477,062	477,062	133,333	11/15/2021 .	2FE
550470 40 0	Madison Park MDPK 2005-1A ABS Prv Plc	_	00 (40 (0044			07.504	07.504	00 740	22.224		744		744		27.504				404	05 (40 (00 40	455
558176-AB-9	0.507% 05/10/19 Marathon Clo MCLO 2005-2A A1B CLO Prv Plc	F	02/10/2014 _	Paydown		97,594	97,594	96,740	96,884	0	711	0	711	0	97,594	0	0	0	124	05/10/2019 _	1FE
565764-AC-1	0.505% 12/20/19	F	03/20/2014	Paydown			86,781		86,026	0	755	0	755	0		0	0	0	112	12/20/2019 .	1FE
	Natl Grid PLC Corp Note Cont Call 6.300%			,				•													
636274-AC-6	08/01/16	F	03/19/2014 _	Barclays Group Inc		2,698,159	2,415,000	2,503,703	2,446,060	0	(2,534)	0	(2,534)	0	2,443,525	0	254,633	254,633	98,472	_08/01/2016 _	2FE
65562Q-AQ-8	2.250% 03/15/16	F	03/10/2014	RBC Capital Markets		1,863,612	1,800,000	1,793,034	1,796,929	0	266	0	266	0	1,797,195	0	66.417	66,417	20,025	03/15/2016 .	1FE
	OHA Intrepid LLF LTD OHAIN 2011-1AR AR CLO																,				
67089B-AJ-7	Prv Plc 1.157% 04/20/21	F	01/20/2014 .	Paydown		191,535	191,535	191,535	191,535	0	0	0	0	0	191,535	0	0	0	569	04/20/2021 _	1FE
67089B-AJ-7	OHA Intrepid LLF LTD OHAIN 2011-1AR AR CLO Prv Pic 1.157% 04/20/21	F	01/20/2014 .	Paydown		282,581	282,581	282,581	282,581	0	0	0	0	0	282,581	0	0	0	839	04/20/2021 .	1FE
	Pacifica CDO PCDO 2005-5A A1 CLO Prv Plc	1			-	202,301	202,301														
69510W-AA-5	0.499% 01/26/20	F	01/27/2014 _	Paydown		66,222	66,222	65,395	65,520	0	702	0	702	0	66,222	0	0	0	83	01/26/2020 _	1FE
74977R-CE-2	RABOBANK Corp Note Non Call Prv Plc 3.200% 03/11/15	F	01/15/2014 _	Nomura Securities		1,546,005	1,500,000	1,572,420	1,543,655	0	(2,016)	^	(2,016)	۸	1,541,639	^	4,366	4,366	17,333	03/11/2015 .	1FF
/ 40/ / N=UE=Z	Race Point LTD RACEP 2006-3 A CLO Prv Plc	1	. וע ווע	nomura occultites		1,340,005				l	(∠,∪10)	ļ	(2,010)	U	1,041,039	U	4,000	4,300		. 10 עב. / 11 / 10 ב	"
74981T-AA-2	0.499% 04/15/20	F	01/15/2014 .	Paydown		343,329	343,329	337,723	338,087	0	5,242	0	5,242	0	343,329	0	0	0	442	04/15/2020 _	1FE
80105N-AB-1	Sanofi Aventis Corp Note MW 10BP 1.625% 03/28/14	_	03/28/2014 _	Maturitu		2,055,000	2 055 000	2,052,185	0.054.770	_	228	_	228	^	0.055.000	^	_		16,697	02/20/2014	1FF
I -da-vicui ud	Sappi Papier Corp Note Call PPut Prv Plc	r	. ב 14 בעני. / 20/2014	Maturity		∠,∪ɔɔ,∪∪∪	2,055,000		2,054,772	l	228	l	228		2,055,000		J			03/28/2014 .	. Irt
803071-AA-7	6.625% 04/15/21	F	03/21/2014 _	. Wachovia Bank		256,375	250,000	250,000	250,000	0	0	0	0	0	250,000	0	6,375	6,375	7,407	04/15/2021 _	3FE
000500 47 7	SHELL INTL FIN Corp Note MW 0.900% 11/15/16	_	00 (40 (00 : :	574 5:		0.000.5		0 000 0	0.000 :					_		_	40.0	40.07		44 (45 (00 : 5	455
822582-AZ-5	Smurfit Kappa Corp Note Call MW 50BP Prv Plc	F	03/10/2014 _	FTN Financial Services		3,009,330	3,000,000	2,996,280	2,996,439	}0	240	}0	240	0	2,996,679	0	12,651	12,651		11/15/2016 .	1FE
83272T-AC-7	4.875% 09/15/18	F	03/21/2014	RBC Capital Markets		1,060,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	60,000	60,000	25,865	09/15/2018 _	3FE
	Allegion Public Limited Compan Term Loan B																				
000000-00-0	3.000% 09/30/20	F	11/20/2013 _	JP Morgan Chase	-	250,625	250,000	249,375	249,297	ļ <sup>0</sup>	0	ļ0	0	0	249,296	0	1,329	1,329	367	09/30/2020 _	3FE
000000-00-0	Allegion Public Limited Compan Term Loan B 3.000% 09/30/20	F	01/01/2014	JP Morgan Chase		(250,625)	(250,000)	(249,375)	(249, 251)	n	n	0	n	n	(249, 251)	0	(1,374)	(1,374)	n	09/30/2020 _	3FF
	Allegion Public Limited Compan Term Loan B			-										0							
000000-00-0	3.000% 09/30/20	F	01/28/2014 _	JP Morgan Chase		470,680	468,338	467, 168	467,021	0	(103)	0	(103)	0	466,918	0	3,762	3,762	3,536	09/30/2020 _	3FE
000000-00-0	Allegion Public Limited Compan Term Loan B 3.000% 09/30/20	_	03/31/2014	Call 100.0000		3,049	3,049	3,041	3,041	_	0	_		^	3,049	^	^	^	23	09/30/2020 _	3FE
00-00-00-00-00-0	Allegion Public Limited Compan Term Loan B	r	۱/ ۲۵۱۹ د /در			,049 و			0,041 م			0	b	0		0	0		23	2020 / 30/ 2020 .	. U.E
000000-00-0	3.000% 09/30/20	F	_03/31/2014	Call 100.0000		1, 174	1, 174	1,171	1, 170	0	3	0	3	0	1,174	0	0	0	9	_09/30/2020	3FE

# **SCHEDULE D - PART 4**

					Show All Lo	ong-Term Bo	onds and Sto	ck Sold, Red	deemed or 0	Otherwise [	Disposed	of During t	he Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	t Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
000070 111 4	VOLKSWAGEN INTFN Corp Note Non Call Prv Plc	_	00 (04 (0044			7 475 000	7 475 000	7 475 000	7 475 000						7 475 000				40.400	00/04/0044	455
928670-AH-1	0.984% 03/21/14 WG Horizons CLO WGH 2006-1A A1 CLO Prv Plc	F	03/21/2014	Maturity		7,475,000	7,475,000	7,475,000	7,475,000	0	0	0	0	0	7,475,000	0	0	0	18,196	03/21/2014 .	. 1FE
929260-AA-5	0.494% 05/24/19	F	02/27/2014	Pavdown		143.446	143,446	140,757	141, 104	0	2.342	0	2.342	0	143.446	0	0	0	182	.05/24/2019	1FE
	Waha Aerospace Note Non Call Sink Prv Plc						.,	, ,	,				, ,		,						
92928B-AA-9	3.925% 07/28/20	F	01/28/2014	Call 100.0000				87,500	87,500	0	0	0	0	0	87,500	0	0	0	1,717	Q7/28/2020 .	1FE
965248-AA-5	Whitehorse WITEH 2006-1A A1L CLO Prv Plc 0.508% 05/01/18	_	02/03/2014	Pavdown		289.216	289.216	287.047	287,292	0	1,924	0	1.924	0	289.216	0	0	0	387	05/01/2018 _	1FE
300240-AA-3	Alpha D2 Limited Extended Term Loan B2	'	92/03/2014	rayuuwii		209,210	209,210	201,041	201,292					0	209,210	0	0	0		03/01/2010 .	. "
000000-00-0	4.500% 04/30/19	F	03/31/2014	Call 100.0000		3,072	3,072	3,072	٥	0	0	0	0	0	3,072	0	0	0	35	04/30/2019 .	4FE
	Alpha D2 Limited USD Term Loan B 4.500%																				
L2465B-AG-1	04/30/19	F	12/31/2013	Tax Free Exchange		3,072	3,072	3,072	3,072	0	0	0	0	0	3,072	0	0	0	0	04/30/2019 .	4FE
L6239U-AB-6	SAM Finance Lux S.A.R.L USD Term Loan 4.250% 12/17/20	F	03/31/2014	Call 100.0000		1,413	1,413	1,405	0	0	7	0	7	0	1,413	0	0	0	11	12/17/2020 .	3FF
	NXP B.V. Term Loan D 3.750% 01/11/20	F	03/31/2014	Call 100.0000		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	7	01/11/2020 .	3FE
	FMG Resources (August 2006) Pt New Term Loan					,															
Q3930A-AC-2	B 4.250% 06/28/19	F	02/19/2014	CS First Boston Corp		25,281	25,000	25,406	0	0	(4)	0	(4)	0	25,403	0	(121)	(121)	24	06/28/2019 .	2FE
Q3930A-AC-2	FMG Resources (August 2006) Pt New Term Loan B 4.250% 06/28/19	_	02/21/2014	CS First Boston Corp		55.619	55,000	55,894	0	,	(13)		(13)	0	55,881	0	(262)	(262)	102	06/28/2019 .	2FF
U393UA-AU-2	FMG Resources (August 2006) Pt New Term Loan	Г	V2/21/2014	G FIRST BOSTON CORP					υ		(13		(13)	0		0	(202)	(202)	102	00/28/2019 .	. 2FE
Q3930A-AC-2	B 4.250% 06/28/19	F	02/25/2014	Barclays Group Inc		18,961	18,750	19,055	0	0	(3)	o	(3)	0	19,052	0	(91)	(91)	20	06/28/2019 .	2FE
	FMG Resources (August 2006) Pt New Term Loan						•														
Q3930A-AC-2	B 4.250% 06/28/19	F	02/25/2014	Deutsche Bank		25,250	25,000	25,406	0	0	(6)	0	(6)	0	25,400	0	(150)	(150)	49	06/28/2019 .	2FE
Q3930A-AC-2	FMG Resources (August 2006) Pt New Term Loan B 4.250% 06/28/19	F	03/31/2014	Call 100,0000		930	930	946	0	0	(15)		(15)	0	930	0	0	0	1	06/28/2019 .	2EE
	Subtotal - Bonds - Industrial and Misce	llaneo				546.565.363	533.687.653	539,029,109	486.288.528	0	111.913	0	111.913	0	537.306.644	0	9.258.726	9,258,726	6.429.058	XXX	XXX
	otal - Bonds - Part 4	marico	ous (Orianiii	aicu)		1,253,507,847	1,190,101,349	1,252,455,405	1, 154, 218, 612	0	(2,359,890)	0	(2,359,890)	0	1,230,848,849	0	22,659,012	22,659,012	18,919,967	XXX	XXX
	otal - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	otal - Bonds					1,253,507,847	1,190,101,349	1,252,455,405	1,154,218,612	0	(2,359,890)	) 0		0	1.230.848.849	0	22,659,012	22,659,012	18,919,967	XXX	XXX
	AMG Capital Tru Conv Preferred	1	03/18/2014	Nomura Securities	6,025.000	372,421	0.00	399, 156	399, 156	0	(2,000,000)	0	(2,000,000)	0	399,156	0	(26,735)	(26,735)	3,841	7000	P3UFE
	AMG Capital Tru Conv Preferred		03/18/2014	Nomura Securities	6,025.000	372,421	0.00	399, 156	399, 156	0	0	0	0	0	399, 156	0	(26,735)	(26,735)	3,841		P3UFE
8499999. S	Subtotal - Preferred Stocks - Industrial	and N	/liscellaneo	us (Unaffiliated)		744,842	XXX	798,312	798,312	0	0	0	0	0	798,312	0	(53,470)	(53,470)	7,682	XXX	XXX
8999997. T	otal - Preferred Stocks - Part 4					744,842	XXX	798,312	798,312	0	0	0	0	0	798,312	0	(53,470)	(53,470)	7,682	XXX	XXX
8999998. T	otal - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. T	otal - Preferred Stocks					744,842	XXX	798,312	798,312	0	0	0	0	0	798,312	0	(53,470)	(53,470)	7,682	XXX	XXX
	Abbott Labs Common Stock			Barclays Group Inc	1,463.000	57,524		56,121	56,077	44	0	0	44	0	56 , 121	0	1,403	1,403	322		L
031162-10-0	AMGEN INC Common Stock		02/05/2014	Merrill Lynch	560.000	64,599		64,021	63,885	136	0	0	136	0	64,021	0	577	577	0		L
032654-10-5 03524A-10-8	Analog Devices Common Stock	F		Barclays Group Inc Morgan Stanley	475.000	24,020 27.971		24, 106 28, 136	24, 192 28, 531	(86)	0 n	0	(86)	0	24, 106 28, 136	0	(86)	(86) (165)	176		
053015-10-3	Automated Data Processing Inc Common Stock	L		Morgan Stanley	700.000	56.143		∠8, 130 56.561		(393)	0	0	1	0	28, 136 56,561	0	(417)	(417)	ر 0		L
	Automated Data Processing Inc Common Stock			Morgan Stanley	570.000	45,961		46,057	46,055	1	0	0	1	0	46,057	0	(95)	(95)	0	[	
071813-10-9	Baxter Intenation Inc Common Stock		03/03/2014	Barclays Group Inc	324.000	22,317		22,463	22,534	(71)	0	0	(71)	0	22,463	0	(146)	(146)	0		L
	CVS CAREMARK Common Stock			Morgan Stanley	1,750.000	121,920		124,733	125,248	(515)	0	0	(515)		124,733	0	(2,813)	(2,813)	0		L
	CVS CAREMARK Common Stock			Morgan Stanley Morgan Stanley	1,200.000	89, 176 13, 796		85,531 13.257	85,884 13.312	(353)	0 n	0	(353)			0	3,645 538	3,645 538	330 51	<b> </b>	-
	Cardinal Health Inc Common Stock			Morgan Stanley	1,600.000	106,912		108,002	106,896	1, 106	0	0	1, 106	0	108,002	0	(1,090)	(1,090)	484		L
14149Y-10-8	Cardinal Health Inc Common Stock		01/09/2014	Morgan Stanley	960.000	65,494		64,801	64, 138	664	0	0	664	0	64,801	0	693	693	290		L
	Cardinal Health Inc Common Stock			Merrill Lynch	500.000	32,673		33,751	33,405	346	0	0	346	0	33,751	0	(1,078)	(1,078)	151	<b></b>	[L]
14149Y-10-8 219350-10-5	Cardinal Health Inc Common Stock			Merrill Lynch	5,905.000	9,943 112,370		10 , 125	10,022	104	0	ļō	104	ō	10 , 125	ō		(182) 7,615	45 591	<b> </b>	
219350-10-5	CORNING INC Common Stock			Barclays Group Inc Morgan Stanley	1,630.000	122,885		104,755	105,227	(2,911)	n	0	(2,911)	0	104,755		1,263	1,263	91 N		
25746U-10-9	DOMINION RES Common Stock			Merrill Lynch	400.000	26,218		25,731	25,876	(145)	0	0	(145)	0	25,731	0	488	488	0		<u> </u>
25746U-10-9	DOMINION RES Common Stock	[]	02/06/2014	Merrill Lynch	400.000	26,345		25,731	25,876	(145)	0	0	(145)		25,731	0	615	615	0		L
25746U-10-9	DOMINION RES Common Stock			Merrill Lynch	155.000	10,278		9,971	10,027	(56)	0	0	(56)		9,971	0	307	307	0	<b></b>	
	DOMINION RES Common Stock			Deutsche Bank Robert Baird & Co	300.000	20,813 20,496		19,298 19,298	19,407 19,407	(109)	0	0	(109)		19,298 19,298	0	1,515 1,198	1,515 1,198	180 180		
	DOMINION DES COMMON STOCK	L	V3/V1/ZU14	Inoneil Dailú & CO	300.000	ZU,49b		19,298	19,40/	(109)	0	<u> </u>	( 109)	<u></u> U	19,∠98	LU	I, I%8	1, 198	I&U		

# **SCHEDULE D - PART 4**

					Show All Lo	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or 0	Otherwise [	Disposed (	of During tl	he Curren	t Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	alue	16	17	18	19	20	21	22
										11	12	13	14	15							1
													Total	Total							NAIC
												Current	Change in	Foreign							Desig-
												Year's	Book/	Exchange	Book/				Bond		nation
									Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Interest/	Stated	or
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	ln-
ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
25746U-10-9			03/10/2014 .	CitiGroup	300.000	20,479		19,298	19,407	(109)	0	0	( 109		19,298	0	1, 181	1, 181	180		. L
25746U-10-9			03/11/2014 .	CitiGroup	300.000	20 , 427		19,298	19,407	(109)	0	0	( 109		19,298	0	1, 129	1, 129	180		_ L
25746U-10-9 25746U-10-9			03/12/2014 _ 03/13/2014 _	CitiGroup	400.000 300.000	27,448 20,755		25,731 19,298	25,876 19,407	(145)	0	0	(145		25,731 19,298	0	1,717 1,457	1,717 1,457	240 180		
25746U-10-9	DOMINION RES Common Stock		03/13/2014	CitiGroup CUTTONE AND CO INC	300.000	20,755		19,298	19,407	(109)		0	(109		19,298		1,437	1,437	180		
25746U-10-9	DOMINION RES Common Stock		03/14/2014	Merrill Lynch	700.000	48.839		45,029	45,283	(254)	0	0	(254		45.029	0	3.810	3.810	420		L
25746U-10-9			03/14/2014	Robert Baird & Co	300.000	20,990		19,298	19,407	(109)	0	0	(109		19,298	0	1,692	1,692	180		_ L
		1		Investment Technology								1					1				
25746U-10-9		-	03/14/2014	Group		9,266	<b></b>			(48)	0	ļō	(48	۵	8,555	0	711	711	80		- L
260543-10-3 263534-10-9			03/03/2014	Barclays Group Inc	25,306.000	1,225,485 58.105		1, 135, 480 56, 677	1, 123, 586 57, 304	11,894	0	ļō	11,894	,ō	1, 135, 480 56, 677	0	90,005 1,428	90,005 1,428	8,098 397		-
263534-10-9			03/03/2014 _	Barclays Group Inc Morgan Stanley		58, 105			57,304	(626)		,	(626	,	42,524	u	1,428	1,428			-
291011-10-4	EMERSON ELECTRIC Common Stock		02/05/2014	ISI Group Inc.	245.000	15,544		17,205	17, 194	11	n	0	11	0	17,205	0	(1,661)	(1,661)	n		L
369550-10-8	General Dynamics Common Stock		01/08/2014	Morgan Stanley	700.000	66,354		66,397	66,885	(488)	0	0	(488			0	(43)	(43)	0		L
369550-10-8	General Dynamics Common Stock	. [	_01/09/2014 _	Morgan Stanley	410.000	39,030		38,890	39, 176	(286)	0	0	(286	0	38,890	0	141	141	0		_ L
369550-10-8	General Dynamics Common Stock		02/05/2014 _	Merrill Lynch	1,300.000	128,487		123,309	124,215	(906)	0	0	(906		123,309	0	5, 178	5, 178	728		. L
369550-10-8			02/06/2014 .	Merrill Lynch	175.000	17,501		16,599	16,721	(122)	0	0	(122		16,599	0	901	901	98		- L
369550-10-8	General Dynamics Common Stock		03/03/201403/03/2014	. Barclays Group Inc . Barclays Group Inc	1,948.000	215,445		184,768	186, 131	(1,364)	0	0	(1,364		184,768	0	30,677	30,677 92	1,091 252		. L
438516-10-6			02/05/2014	Merrill Lynch	770.000	68,949			70,355	(205)	0	0	(205		70,150	0	(1,201)	(1,201)	232		-
438516-10-6			.03/03/2014	Barclays Group Inc.	12.469.000	1.166.960		1, 136, 051	1, 139, 293	(3,242)	0	0	(3,242		1. 136 . 051	0	30.909	30.909	5.611		L
452308-10-9			03/03/2014	Barclays Group Inc	34.000	2,782		2,846	2,859	(12)	0	0	(12		2,846	0	(64)	(64)	14		_ L
459200-10-1			01/08/2014 .	Morgan Stanley	640.000	120,382		118,403	120,045	(1,641)	0	0	(1,641		118,403	0	1,979	1,979	0		. L
459200-10-1			03/03/2014	Barclays Group Inc	111.000	20,451		20,575	20,820	(245)	0	0	(245		20,575	0	(124)	(124)	105		. L
459200-10-1 478160-10-4			03/27/2014 _ 03/03/2014 _	Morgan Stanley Barclays Group Inc	405.000	77,276 15,929		74,927 16,104	75,966 15,937	(1,039)	0	L	(1,039	)0	74,927 16.104	0	2,348 (174)	2,348 (174)	385 115		. L
478160-10-4	JOHNSON&JOHNSON Common Stock		03/27/2014	Morgan Stanley	1.056.000	102.735		97.541	96.719	822	0	0	822				5. 194	5. 194	697		
494368-10-3	Kimberly Clark Common Stock		03/03/2014	Barclays Group Inc.	679.000	74,030		71,295	70,928	367	0	0	367	0	71,295	0	2,735	2,735	0		L
50076Q-10-6			03/03/2014 _	Barclays Group Inc.	1,051.000	57,899		56,376	56,659	(284)	0	0	(284	00	56,376	0	1,523	1,523	0		_ L
532457-10-8			03/03/2014	Barclays Group Inc		204,560		176,766	176,766	0	0	0	0	0	176,766	0	27,794	27,794	1,698		. L
539830-10-9			01/08/2014 .	Morgan Stanley	500.000	74,202		74,401	74,330	71	0	0	71	0	74,401	0	(199)	(199)	0		- L
539830-10-9 539830-10-9			01/09/2014 _ 02/05/2014 _	Morgan Stanley Merrill Lynch	730.000 595.000	108,668 89,925		108,625 88,537	108,522 88,453	104	0		104	0	108,625 88,537	0	1,388	43 1,388	u		
539830-10-9			03/03/2014	Barclays Group Inc	849.000	138.843		126.374	126,212	161	0	0	161	0	126,374	0	12,469	12,469	1, 129		
580135-10-1	McDonalds Corporation Common Stock		02/05/2014	Merrill Lynch	490.000	45,863		47,438	47,545	(106)	0	0	(106	0	47 ,438	0	(1,576)	(1,576)	0		L
580135-10-1	McDonalds Corporation Common Stock		03/03/2014	Barclays Group Inc	8.000	754		775	776	(1)	0	0	(1	0	775	0	(20)	(20)	6		_ L
585055-10-6	MEDTRONIC INC Common Stock	.	01/08/2014	Morgan Stanley	660.000	39,651	}	37,925	37,877	47	0	0	47	0	37,925	0	1,727	1,727	185		- L
585055-10-6	MEDTRONIC INC Common Stock	-	03/27/2014	Morgan Stanley	1,000.000	59,080	<del>  </del>	57,462	57,390	72	ļō	ļō	72	ō	57,462	ō	1,619 475	1,619 475	280 45		-  <del> </del>
585055-10-6 58933Y-10-5			03/28/201401/08/2014	Morgan Stanley Morgan Stanley	3,030.000	9,726 151,159	-	9,251	9,240 151,652	(1, 101)		n	(1, 101	,	9,251 150,550	U	475	609	45 n		
			02/05/2014	Merrill Lynch	980.000	52,754		48,693	49,049	(356)	0	0	(356		48,693	0	4,061	4,061	0		L
58933Y-10-5			03/03/2014	Barclays Group Inc	3,215.000	181,355		159,882	160,911	(1,029)	0	0	(1,029		159,882	0	21,473	21,473	0		_ L
58933Y-10-5			03/27/2014	. Morgan Stanley	2,700.000	150 , 122		134, 154	135 , 135	(981)	0	0	(981		134 , 154	0	15,969	15,969	0		. L
58933Y-10-5			03/28/2014	Morgan Stanley	142.000	7,986		7,055	7, 107	(52)	0	0	(52		7,055	0	930	930			. L
594918-10-4 594918-10-4			03/03/2014	Barclays Group Inc Morgan Stanley	943.000 	35,616 66.461			35,278	38	0	L	38	0		0	301	301	264 469		. L
655844-10-8	NORFOLK SOUTHERN Common Stock	- [	03/27/2014	. Morgan Stanley . Barclays Group Inc		1, 122, 052	<del> </del>	1, 135, 922	1, 135, 311	612	n	n	612	n	1, 135, 922	n	(13,870)	(13,870)	6.604		L
666807-10-2	Northrop Grumman Common Stock		02/05/2014	Merrill Lynch	520.000	57,919		59,898	59,597	301	0	0	301	0	59,898	0	(1,980)	(1,980)	0		
674599-10-5	OCCIDENTAL PETE Common Stock		_03/03/2014	Barclays Group Inc	512.000	49, 172	L	48 , 148	48,691	(543)	0	0	(543		48 , 148	0	1,023	1,023			_ L
681919-10-6	Omnicom Group Common Stock	.	_01/08/2014 _	Morgan Stanley	500.000	35,864	ļ ļ	36,338	37 , 185	(847)	0	0	(847		36,338	0	(474)	(474)	0		_ L
681919-10-6	Omnicom Group Common Stock		01/09/2014 .	Morgan Stanley	730.000	52,807	}	53,053	54,290	(1,237)	ō	Fō	(1,237		53,053	ō	(246)	(246)	0		-
681919-10-6 681919-10-6	Omnicom Group Common Stock Omnicom Group Common Stock		02/05/201402/06/2014	Merrill Lynch Merrill Lynch	500.000	36, 151		36,338	37, 185	(847)	0 n	0	(847		36,338 21,803	0	(187) 294	(187) 294			-
681919-10-6			02/10/2014	ISI Group Inc.	180.000	13.327		13,082	13,387	(305)	0 N	0	(305		13,082	n	245	294	n		L
68389X-10-5			01/08/2014	Morgan Stanley	4,050.000	152,669	[	152,699	154,953	(2,254)	0	0	(2,254		152,699	0	(30)	(30)	486		
68389X-10-5	ORACLE CORP Common Stock		03/27/2014	Morgan Stanley	1, 152.000	44,918		43,434	44,076	(641)	0	0	(641	0	43,434	0	1,483	1,483	138		_ L
693475-10-5	PNC Financial Services Grp Common Stock		02/05/2014	Merrill Lynch	500.000	39,300		38,614	38,790	(176)	0	0	(176		38,614	0	686	686	220		. L
693475-10-5	PNC Financial Services Grp Common Stock		02/06/2014 _	Merrill Lynch	655.000	51.705		50.585	50.815	(230)	0	. 0	(230	) 1 0	50.585	0	1.120	1.120	288		IL '

## **SCHEDULE D - PART 4**

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

				SHOW All LC	ilig-Tellili bu	nds and Sto	ck Solu, Rec	leerned or C	Juliei wise L	Jisposea (	or During tr	ne Current	Quarter							
1	2	3 4	5	6	7	8	9	10	Ch	ange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
									11	12	13	14	15							
												Total	Total							NAIC
											Current	Change in	Foreign							Desig-
														Dools/				Dond		
											Year's	Book/	Exchange	Book/				Bond	<b>.</b>	nation
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Interest/	Stated	or
								Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Stock	Con-	Market
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Dividends	tractual	In-
ldent-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Received	Maturity	dicator
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	DuringYear	Date	(a)
	PFIZER INC Common Stock		Merrill Lynch	1,620.000	49,761		49,486	49,621	(134)	71001011011	111200	(134)	n value	49,486	0.000000	275	275	421	2410	( )
	PFIZER INC Common Stock	03/03/2014	Barclays Group Inc.	2,570.000	82,161				(180)	0	0	(180)	0		0	3,622	3,622	668		1
	Praxair Inc Common Stock	01/08/2014	Instinet	310.000	40.300		40,137	40,309	(172)	0	0	(172)	0	40 . 137	0	163	163	0		1
	Public Storage Common Stock	02/05/2014	Merrill Lynch	300.000	47.347		45,459	45, 156	303	0	0	303	0	45.459		1.889	1.889	0		1
	Public Storage Common Stock		Merrill Lynch	365.000	57,696		55,308	54,940	368	0	0	368	0	55,308	0	2,388	2,388	0		1
	Raytheon Company Common Stock		Barclays Group Inc.	1,166.000	114,488		106,164	105,756	408	0	0	408	0	106,164	0	8,323	8,323	641		ı
	Sysco Common Stock	03/03/2014	Barclays Group Inc.	315.000	11,337		11,510	11,372	139	0	0	139	0	11.510	0	(173)	(173)	91		1
	Target Common Stock	01/08/2014	Morgan Stanley	2,400.000	150.251		149,990	151,848	(1.858)	0	0	(1.858)	0	149.990	0	261	261	0		L
	Target Common Stock	01/09/2014	Morgan Stanley	2,740.000	173,532		171,239	173,360	(2, 121)	0	0	(2, 121)	0	171,239	0	2,293	2,293	0		1
	Target Common Stock	02/04/2014	Deutsche Bank	1,300.000	71,870				(1,006)	0	0	(1,006)	0	81.245	0	(9,375)	(9,375)	0		L
	Target Common Stock	02/05/2014	Credit Suisse	1,900.000	104,404		118,742	120,213	(1,471)	0	0	(1,471)	0	118.742	0	(14,338)	(14,338)	0		L
87612E-10-6	Target Common Stock	02/05/2014	Bear Stearns Sec	400.000	21.960		24,998	25,308	(310)	0	0	(310)	0	24.998	0	(3,038)	(3,038)	0		L
	Target Common Stock	02/06/2014	Credit Suisse	4,000.000	222.826		249.984	253.080	(3,096)	0	0	(3,096)	0	249.984	0	(27, 158)	(27, 158)	0		L
	Target Common Stock	02/07/2014	Credit Suisse	2,200.000	123,027		137,491	139, 194	(1,703)	0	0	(1,703)	0	137 , 491	0	(14,464)	(14,464)	0		L
	Target Common Stock	02/10/2014	Credit Suisse	2.100.000	118,642		131,242	132,867	(1,625)	0	0	(1,625)	0	131,242	0	(12,600)	(12,600)	0		L
	Target Common Stock	02/11/2014	Credit Suisse	3,400.000	194, 167		212,486	215,118	(2,632)	0	0	(2,632)	0	212,486	0	(18,320)	(18,320)	0		L
	Target Common Stock		Credit Suisse	1,100.000	62,501		68,746	69.597	(851)	0	0	(851)	0	68,746	0	(6,245)	(6,245)	0		L
	<b>y</b>		Investment Technology	,	, ,		,	.,	,			,		,		, , ,	, ,			
87612E-10-6	Target Common Stock	02/12/2014	Group	1,000.000	56,760		62,496	63,270	(774)	0	0	(774)	0	62,496	0	(5,736)	(5,736)	0		L
87612E-10-6	Target Common Stock	02/13/2014	Credit Suisse	2,700.000	153,835		168,739	170,829	(2,090)	0	0	(2,090)	0	168,739	0	(14,904)	(14,904)	0		L
87612E-10-6	Target Common Stock		Credit Suisse	3, 125.000	175,537		195,300	197,719	(2,419)	0	0	(2,419)	0	195,300	0	(19,763)	(19,763)	1,344		L
	Target Common Stock	03/03/2014	Barclays Group Inc	304.000	18,832		18,997	19,234	(237)	0	0	(237)	0	18,997	0	(164)	(164)	131		L
882508-10-4	TEXAS INSTRUMENT Common Stock	03/03/2014	Barclays Group Inc	1, 181.000	52,636		51,492	51,858	(366)	0	0	(366)	0	51,492	0	1, 145	1, 145	354		L
911312-10-6	UPS Common Stock		Instinet	520.000	52,784		54,340	54,642	(302)	0	0	(302)	0	54,340	0	(1,556)	(1,556)	0		L
913017-10-9	United Tech Common Stock	01/08/2014	Instinet	360.000	40,602		40,543	40,968	(425)	0	0	(425)	0	40,543	0	59	59	0		L
913017-10-9	United Tech Common Stock		Merrill Lynch	540.000	58,278		60,814	61,452	(638)	0	0	(638)	0	60,814	0	(2,537)	(2,537)	0		L
	United Tech Common Stock		Barclays Group Inc	588.000	68,648		66,268	66,914	(647)	0	0	(647)	0	66,268	0	2,380	2,380	347		L
	WELLS FARGO CO Common Stock		Merrill Lynch	1,420.000	62,967		64,768	64,468	300	0	0	300	0	64,768	0	(1,801)	(1,801)	426		L
	Diageo Capital Common Stock	I01/08/2014	Instinet	480.000	61,758		62,309	63,562	(1,253)	0	0	(1,253)	0	62,309	0	(551)	(551)	0		L
	Enbridge Inc Common Stock	B03/27/2014	Morgan Stanley		58,612		56,678	56,915	(238)	0	0	(238)	0	56,678	0	1,934	1,934	413		L
	Roche Holdings Ltd Common Stock	F02/05/2014	Merrill Lynch	380.000	25,860		26,247	26,619	(373)	0	0	(373)	0	26,247	0	(387)	(387)	0		U
	Roche Holdings Ltd Common Stock		Morgan Stanley	2,364.000	88,058		81,641	82,801	(1,160)	0	0	(1,160)	0	81,641	0	6,417	6,417	0		U
	ACE Ltd Common Stock		Morgan Stanley	600.000	58,515		61,672	62,118	(446)	0	0	(446)	0	61,672	0	(3, 157)	(3, 157)	378		L
	ACE Ltd Common Stock		Morgan Stanley	393.000	38,437		40,395	40,687	(292)	0	0	(292)	0	40,395	0	(1,958)	(1,958)	248		L
9099999. S	Subtotal - Common Stocks - Industrial	and Miscellaneo	us (Unaffiliated)		10,629,496	XXX	10,480,245	10,518,316	(38,064)	0	0	(38,064)	0	10,480,245	0	149,250	149,250	39,305	XXX	XXX
9799997. T	otal - Common Stocks - Part 4		<u></u>		10,629,496	XXX	10,480,245	10,518,316	(38,064)	0	0	(38,064)	0	10,480,245	0	149,250	149,250	39,305	XXX	XXX
9799998. T	otal - Common Stocks - Part 5				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. T	otal - Common Stocks				10,629,496	XXX	10,480,245	10,518,316	(38,064)	0	0	(38,064)	0	10,480,245	0	149,250	149,250	39,305	XXX	XXX
9899999. T	otal - Preferred and Common Stocks	i			11,374,338	XXX	11,278,557	11,316,628	(38,064)	0	0	(38,064)	0	11,278,557	0	95,780	95,780	46,987	XXX	XXX
9999999 - 7	Totals			·	1,264,882,185	XXX	1,263,733,962	1,165,535,240	(38,064)	(2,359,890)	0	(2,397,954)	0	1,242,127,406	0	22,754,792	22,754,792	18,966,954	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues......

# Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open NONE

# Schedule DB - Part B - Section 1 - Futures Contracts Open $\overline{N}$ $\overline{O}$ $\overline{N}$ $\overline{E}$

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made  $N\ O\ N\ E$ 

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open NONE

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By  $\stackrel{\textstyle \bullet}{\mathsf{N}} \stackrel{\textstyle \bullet}{\mathsf{O}} \stackrel{\textstyle \bullet}{\mathsf{N}} \stackrel{\textstyle \bullet}{\mathsf{E}}$ 

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To  $\overline{\mathsf{NONE}}$ 

Schedule DL - Part 1 - Reinvested Collateral Assets Owned  $\overline{N}$   $\overline{O}$   $\overline{N}$   $\overline{E}$ 

Schedule DL - Part 2 - Reinvested Collateral Assets Owned  $\overline{N}$   $\overline{O}$   $\overline{N}$   $\overline{E}$ 

### **SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1	2	3	4	5		lance at End of Eac		9
			Amount of	Amount of	6 Di	uring Current Quart	er 8	
			Interest Received	Interest Accrued	0	,	0	
		Rate of		at Current				
Depository	Code	Interest		Statement Date	First Month	Second Month	Third Month	*
Lloyds TSB Bank Cert of								
Deposit		0.490	0	1,469	1,300,000	1,300,000	1,300,000	XXX
BNP Paribas Cert of Deposit Due 03/26/2015		0.520	0	87	0	0	1,500,000	XXX
Bank Tokyo Mitsubishi Cert of								
Deposit Due 03/07/2014		0.400	3,033	0	750,027	750,005	0	xxx
Sumitomo Mitsui Banking Corp								
Cert of Deposit Due 01/13/2015		0.360	0	1 , 155	1,500,000	1,500,000	1,500,000	xxx.
DEUTSCHE BANK NY Cert of								
Deposit Due 03/25/2015		0.590	0	49	0	0	500,000	xxx.
Bank of America Hartford, CT		0.000	0	0	(101,935,474)	(94, 170, 314)	(119,001,175)	XXX
Bank of New York New York, NY		0.000	0	0		44,486,182		XXX
BB&T Greenville, SC		0.000	0	0	(4, 188, 523)	(5,902,858)	(4,773,211)	XXX.
Citibank Corp New Castle, DE		0.000	0	0	(82,995,946)	(121,036,958)	(97,250,685)	xxx.
Citibank Delaware New Castle, DE		0.000	0	0	(75,621,894)	(80,027,312)	(83,835,166)	XXX
Deutsche Bank New York, NY		0.000	0	0	1,688,601	5,573,333	4,045,225	XXX
HSBC Bank Beijing, China		0.000	0	0	95,287	237,838	203,979	xxx.
JPMorgan Chase New York, NY		0.000	0	0	648,274,328	348,064,494	120,914,769	XXX
Key Bank Association Cleveland, OH		0.000	0	0	(6,960,302)	(3,968,944)	(7,560,725)	xxx.
National City Bank Columbus, OH		0.000	0	0	1,963,921	1,971,273	1,981,919	xxx.
Northern Trust Company Chicago, IL		0.000	0	0	1,993,338	3,518,622	2,566,153	xxx.
PNC Bank, N.A. Pittsburgh, PA	_	0.000	0	0	124, 125, 954	119, 198, 059	119,034,263	xxx
Regions Bank Birmingham, AL		0.000	0	0	(1,706,119)	(1,825,241)	(1,807,819)	xxx.
US Bank Minneapolis, MN		0.000	0			997,087		xxx.
Wachovia Bank, N.A Winston-Salem, NC		0.000	0			(18,707,638)		xxx
Wells Fargo Bank San Francisco, CA		0.000	0	0	(35,405,636)		(5,274,471)	
0199998. Deposits in 0 depositories that do not								
exceed the allowable limit in any one depository (See			_	_	_	_	_	
instructions) - Open Depositories	XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	3,033	2,760	519,824,448	170,052,171	3,079,062	XXX
0299998. Deposits in 0 depositories that do not								
exceed the allowable limit in any one depository (See	VVV	vvv	0	0	0	0	0	<sub>vvv</sub>
instructions) - Suspended Depositories	XXX		0	0	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	•	•	Ü	Ū	<u>`</u>	XXX
0399999. Total Cash on Deposit	XXX	XXX	3,033	2,760	519,824,448	170,052,171	3,079,062	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total - Cash	XXX	XXX	3,033	2,760	519,824,448	170,052,171	3,079,062	XXX

# **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

Silow investil	nents Ow	ned End of Curren	t Quarter				
1	2	3	4	5	6	7	8
					Book/Adjusted	Amount of Interest	Amount Received
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
US Treasury Bill 912796BP3		03/28/2014	0.000	06/26/2014	1,999,823	0	
US Treasury Bill 912796CH0		03/19/2014	0.000	04/17/2014	799,980	0	1/
US Treasur'y Bill 912796CJ6		03/28/2014	0.000	04/24/2014	1,999,967	0	
US Treasur'y Bill		03/31/2014	0.000	05/08/2014	14,999,653	0	
		03/28/2014	0.018	05/22/2014	1,999,949	<u></u>	
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations 0599999. Total - U.S. Government Bonds					21,799,372	0	47
1099999. Total - All Other Government Bonds					21,799,372	0	40
					0	0	,
1799999. Total - U.S. States, Territories and Possessions Bonds					0	0	,
2499999. Total - U.S. Political Subdivisions Bonds					0	0	
3199999. Total - U.S. Special Revenues Bonds					0	0	
Northern Trust Interest Bearing Repo		03/31/2014	0.130	04/01/2014	19,300,000	70	
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					19,300,000	70	<u> </u>
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					19,300,000	70	
4899999. Total - Hybrid Securities					0	0	(
5599999. Total - Parent, Subsidiaries and Affiliates Bonds					0	0	
7799999. Total - Issuer Obligations					41,099,372	70	4'
7899999. Total - Residential Mortgage-Backed Securities					0	0	(
7999999. Total - Commercial Mortgage-Backed Securities					0	0	1
8099999. Total - Other Loan-Backed and Structured Securities					0	0	1
8399999. Total Bonds					41,099,372	70	4
	.						
							-
	.						
	.						
	.			·····			
	.						
8699999 - Total Cash Equivalents			h		41.099.372	70	
Total Guil Equitations					11,055,372	10	



SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2014 OF THE UnitedHealthcare Insurance Company

#### MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC	C Group Code 0707	(Net of I	Reinsurance)		NAIC Compa	any Code 79413
	•	Individual Coverage		Group Coverage		5
		1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1.	Premiums Collected	1,146,663,237	XXX	66,732,461	XXX	1,213,395,698
2.	Earned Premiums	1,215,067,531	xxx	56,917,407	xxx	XXX
3.	Claims Paid	1,341,923,929	XXX	32,099,735	XXX	1,374,023,664
4.	Claims Incurred	1,408,928,449	XXX	51,914,738	XXX	XXX
5.	Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	xxx	(272, 121,544)	xxx	6,664,915	(265,456,629
6.	Aggregate Policy Reserves - Change	0	XXX	0	XXX	XXX
7.	Expenses Paid	290,935,828	XXX	13,802,157	XXX	304,737,985
8.	Expenses Incurred	290,935,828	XXX	13,802,157	XXX	XXX
9.	Underwriting Gain or Loss	(484,796,746)	XXX	(8,799,488)	XXX	XXX
10.	Cash Flow Result	XXX	XXX	XXX	XXX	(199,909,322